

T7 Release 6.0

XML Report Reference Manual

Production

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1 Introduction

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

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

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

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

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

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

2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

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

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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

2.1.4.2 Substructures

Substructures are written to

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

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

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

2.1.4.3 Field Values

Field values are written as

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

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

```
<fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

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

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

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

Example:

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

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

Example:

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

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

Example:

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

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

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The specific rules for numeric values are

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

2.2 Common Report Engine

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

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

3.2 Structure cardinality

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

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

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

The following table provides the list of affected reports.

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

| Report | Long Name | Receiver |
|---------------|--|-----------------|
| TD949 | MTD - Advanced Market Making Strategy Quote Request Performance | ALL MEMBER |
| TD954 | Stressed Market Conditions | ALL MEMBER |
| TD956 | Basis Building Block Liquidity Provider | ALL MEMBER |
| TD957 | Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning | ALL MEMBER |
| TD959 | Designated Market Making Measurement | ALL MEMBER |
| TD980 | Excessive System Usage Report | ALL MEMBER |
| TD981 | Month-to-Date OTR | ALL MEMBER |
| TD983 | Regulatory Market Making MTD | ALL MEMBER |
| TE | Order and Quote Maintenance | |
| TE535 | Cross and Quote Requests | ALL MEMBER |
| TE540 | Daily Order Maintenance | ALL MEMBER |
| TE545 | Daily TES Maintenance | ALL MEMBER |
| TE550 | Open Order Detail | ALL MEMBER |
| TE600 | Selective RFQ Service Maintenance | ALL MEMBER |
| TE610 | Selective RFQ Service Best Execution Summary | ALL MEMBER |
| TE810 | T7 Daily Trade Confirmation | ALL MEMBER |
| TE812 | Daily Prevented Self-Matches | ALL MEMBER |
| TE910 | T7 Daily Trade Activity | PUBLIC |
| TE930 | T7 Daily Trade Statistics | PUBLIC |
| TR | Trading Regulatory | |
| TR100 | Order to Trade Ratio Report | ALL MEMBER |
| TR102 | Excessive System Usage Report | ALL MEMBER |
| TR160 | Identifier Mapping Error | ALL MEMBER |
| TR161 | Identifier Mapping Status | ALL MEMBER |
| TR162 | Algo HFT Error | ALL MEMBER |
| TR163 | Algo HFT Status | ALL MEMBER |
| TT | Entitlement and Security | |
| TT132 | Market Maker Protection | ALL MEMBER |
| TT133 | Trading Risk Events | ALL MEMBER |

4 XML Report Descriptions

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

CONFIG_IDENTIFIER T7Rep 60.05.02
 CONFIG_DATE 2017-12-18 13:51

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

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

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb042

rptHdr

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

cb042Grp, repeated 0 ... variable times:

cb042KeyGrp

participantGrp

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

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

sumMembOrdQty m Total Number Of Orders Per Exchange Member:

Text Report Structure

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XX 999999

Trading Currency Exchange Rate Billing Currency Ac Prod Instrument

XXX 9999999.999999999 XXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

Order No VNo FeeTyp FeeTypNam Trader Trad Day DlyFeePerOrdr OrderVol

XXXXXXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXX XXXXX 31-12-09 +99999999.99 XXXXXXXXXXXXXXX

Total Per Instrument: 999999999.99 999999999.99

Total Per Account Type: 999999999.99 999999999.99

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

Total Fees Per Exchange Member: 999999999.99

Total Volume Per Exchange Member: 999999999.99

Total Number Of Orders Per Exchange Member: 999999999999

4.1.2 CB050 Fee Overall Summary

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

XML Report Structure

M/O Text Report Heading

cb050

rptHdr

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

cb050Grp, repeated 0 ... variable times:

cb050KeyGrp

participantGrp

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

cb050Grp1, repeated 1 ... variable times:

cb050KeyGrp1

businessUnitGrp

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

cb050Grp2, repeated 1 ... variable times:

cb050KeyGrp2

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

cb050Grp3, repeated 1 ... variable times:

cb050KeyGrp3

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

cb050Grp4, repeated 1 ... variable times:

cb050KeyGrp4

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

cb050Rec, repeated 1 ... variable times:

| | | |
|---------------|---|----------------|
| feeTypCod | m | FeeTyp |
| feeTypNam | m | FeeTypNam |
| feePrvDayAmnt | m | FeePrevDayAmnt |
| feeCrtDayAmnt | m | FeeCrtDayAmnt |
| feeCrtMthAmnt | m | FeeCrtMthBal |
| feePrvMthAmnt | m | FeePrvMthBal |
| feeYtdAmnt | m | FeeYtdBal |

sumInstMembFeePrvDayAmnt m Total Trans Fees Per Instrument:

sumInstMembFeeCrtDayAmnt m

sumInstMembFeeCrtMthAmnt m

sumInstMembFeePrvMthAmnt m

sumInstMembFeeYtdAmnt m

sumAcctFeePrvDayAmnt m Total Fees Per Account:

sumAcctFeeCrtDayAmnt m

sumAcctFeeCrtMthAmnt m

sumAcctFeePrvMthAmnt m

sumAcctFeeYtdAmnt m

sumCurrFeePrvDayAmnt m Total Fees Per Trading Currency(XXX) in EUR:

sumCurrFeeCrtDayAmnt m

sumCurrFeeCrtMthAmnt m

sumCurrFeePrvMthAmnt m

sumCurrFeeYtdAmnt m

sumMembFeePrvDayAmnt m Total Fees Per Exchange Member:

sumMembFeeCrtDayAmnt m

sumMembFeeCrtMthAmnt m

sumMembFeePrvMthAmnt m

sumMembFeeYtdAmnt m

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXX 999999

Trading Currency Billing Currency

XXX XXX

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

4.1.3 CB060 Fee Statement

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

XML Report Structure

M/O Text Report Heading

cb060

rptHdr

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

cb060Grp, repeated 0 ... variable times:

cb060KeyGrp

participantGrp

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

cb060Grp1, repeated 1 ... variable times:

cb060KeyGrp1

businessUnitGrp

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

cb060Grp2, repeated 1 ... variable times:

cb060KeyGrp2

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

cb060Grp3, repeated 1 ... variable times:

cb060KeyGrp3

acctTypGrp m Ac

cb060Grp4, repeated 1 ... variable times:

cb060KeyGrp4

product m Prod

instrumentMnemonic o Instrument

isinCod m

cb060Rec, repeated 1 ... variable times:

feeTypCod m FeeTyp

feeTypNam m FeeTypNam

feeCrtMthBal m FeeCrtMthBal

orderVol m OrderVol

ordrQty1 m OrderQuant

sumInstIsinFeeCrtMthBal m Total Per Instrument:

sumInstOrdrVol m

sumInstOrdrQty m

sumAcctFeeCrtMthBal m Total Per Account:

sumAcctOrdrVol m

sumAcctOrdrQty m

sumCurrFeeCrtMthBal m Total Per Trading Currency (XXX) in EUR:

sumCurrOrdrVol m

sumCurrOrdrQty m

sumMembFeeCrtMthBal m Total Per Exchange Member:

sumMembOrdrVol m Total Volume Per Exchange Member:

sumMembOrdrQty m Total Number of Orders Per Exchange Member:

sumHseFeeCrtMthBal o Total All Exchange Members:

sumHseOrdrVol o

sumHseOrdrQty o

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Trading Currency Billing Currency

XX 999999 XXX XXX

Ac Prod Instrument FeeTyp FeeTypNam FeeCrtMthBal OrderVol OrderQuant

XXX XXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXX XXXXXXXXXXXXXXX 999999999999.99 XXXXXXXXXXXXXXX 999999999999

Total Per Instrument: 999999999999.99 9999999999.99 999999999999

Total Per Account: 999999999999.99 9999999999.99 999999999999

Total Per Trading Currency (XXX) in EUR: 999999999999.99 9999999999.99 999999999999

Total Per Exchange Member: 999999999999.99

Total Volume Per Exchange Member: 9999999999.99

Total Number of Orders Per Exchange Member: 999999999999

Total All Exchange Members: 999999999999.99 9999999999.99 999999999999

4.1.4 CB062 Designated Sponsor Refund

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

XML Report Structure

M/O Text Report Heading

cb062

rptHdr

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

cb062Grp, repeated 0 ... variable times:

cb062KeyGrp

participantGrp

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

cb062Grp1, repeated 1 ... variable times:

cb062KeyGrp1

businessUnitGrp

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

cb062Grp2, repeated 1 ... variable times:

cb062KeyGrp2

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

cb062Grp3, repeated 1 ... variable times:

cb062KeyGrp3

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

cb062Grp4, repeated 1 ... variable times:

cb062KeyGrp4

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Currency MktGrp

XXX XXXXXXXXX

Prod Instrument

XXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX

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

4.1.5 CB068 Transaction Overview

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

XML Report Structure

M/O Text Report Heading

cb068

rptHdr

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

cb068Grp, repeated 0 ... variable times:

cb068KeyGrp

participantGrp

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

cb068Grp1, repeated 0 ... variable times:

cb068KeyGrp1

businessUnitGrp

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

cb068Grp1Inst, repeated 0 ... variable times:

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

cb068InstRec, repeated 0 ... variable times:

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

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXX XX 999999

XX

Instrument MktGrp Ac Ordr Quo Tot

XXXXXXXXXX XXXXXXXX XXX 9,999,999,999,999 999,999,999 999,999,999

Total: 9,999,999,999,999 999,999,999 999,999,999

XX

Session Ordr Quo Tot

999999999 9,999,999,999,999 999,999,999 999,999,999

Total: 9,999,999,999,999 999,999,999 999,999,999

XX

Trader NoOfTrn Instrument MktGrp Ac Trn

XXXXXXXXXXXXX 999,999,999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXX XXXXXXXXXXXXXXX

Trdr Tot: 999,999,999

Total: 999,999,999

4.1.6 CB069 Transaction Report

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

XML Report Structure

M/O Text Report Heading

cb069

rptHdr

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

cb069Grp, repeated 0 ... variable times:

cb069KeyGrp

participantGrp

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

cb069ProdGrp, repeated 1 ... variable times:

cb069ProdRec, repeated 1 ... variable times:

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

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

cb069BusUnitGrp, repeated 1 ... variable times:

cb069BusUnitKeyGrp

businessUnitGrp

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

cb069SessionGrp, repeated 1 ... variable times:

cb069SessionRec, repeated 1 ... variable times:

| | | |
|-----------|---|--------------------|
| sessionId | m | Session |
| product | m | Product |
| limType | m | Limit Type |
| txnCnt | m | Transactions Count |
| orderVol | m | Ordered Volume |
| ordersCnt | m | Orders Count |
| trdCnt | m | Trades Count |
| trdVol | m | Traded Volume |

cb069UserGrp, repeated 1 ... variable times:

cb069UserKeyGrp

| | | |
|---------|---|------|
| userId1 | m | User |
|---------|---|------|

cb069UserRec, repeated 1 ... variable times:

| | | |
|-----------|---|--------------------|
| product | m | Product |
| limType | m | Limit Type |
| txnCnt | m | Transactions Count |
| orderVol | m | Ordered Volume |
| ordersCnt | m | Orders Count |
| trdCnt | m | Trades Count |
| trdVol | m | Traded Volume |

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Prod Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume

XXXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Session Product Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume

999999999 XXXXXXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXX

User Product Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume

XXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXX

4.1.7 CB080 Monthly Fee and Rebate Statement

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

XML Report Structure

M/O Text Report Heading

cb080

rptHdr

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

cb080Grp, repeated 0 ... variable times:

cb080KeyGrp

participantGrp

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

cb080Grp1, repeated 0 ... variable times:

cb080KeyGrp1

businessUnitGrp

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

cb080Grp2, repeated 1 ... variable times:

cb080KeyGrp2

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

cb080Rec, repeated 1 ... variable times:

| | | |
|-----------|---|---------------|
| feeTypCod | o | FeeTyp |
| feeTypNam | o | FeeTypNam |
| etiCmlVol | o | Cumulated Vol |

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Billing Currency

XXX

Fees:

| FeeTyp | FeeTypNam | Amount |
|-------------|--------------------|----------------|
| XXX | XXXXXXXXXXXXXXXXXX | 99999999999.99 |
| Total Fees: | | 99999999999.99 |

Rebates/Refunds:

ETI/NP Rebate Details:

| Cumulated Vol | Unrebated Fee | Reb in % | ETI Rebate | Fee after Reb |
|--------------------|----------------|----------|-----------------|----------------|
| 999999999999999999 | 99999999999.99 | 999.9999 | -99999999999.99 | 99999999999.99 |

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

Connections:

| FeeTyp | FeeTypNam | Amount |
|--------------------|--------------------|----------------|
| XXX | XXXXXXXXXXXXXXXXXX | -9999999999.99 |
| Total Connections: | | 99999999999.99 |

4.2 RD Trading RDS Reports

4.2.1 RD110 User Profile Maintenance

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

XML Report Structure

M/O Text Report Heading

rd110

rptHdr

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

rd110Grp, repeated 0 ... variable times:

rd110KeyGrp

participantGrp

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

rd110Grp1, repeated 1 ... variable times:

rd110KeyGrp1

businessUnitGrp

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

rd110Grp2, repeated 1 ... variable times:

rd110KeyGrp2

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

rd110Grp3, repeated 1 ... variable times:

rd110KeyGrp3

recTypCod m (XML only)

rd110Rec1, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd date

updTim m Upd Time

prvUpdDat o PrvUpdDat

updtFldNam m FieldName

audtValBefore o Previous Value

audtValAfter o New Value

rd110Rec2, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

mktGrpNam m MktGrp

entRole m Role

rd110Rec3, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

tesType m TES Type

tesEligibility m TES Eligibility

totUserUpdCodAdd o Total User Add

totUserUpdCodChg o Total User Change

totUserUpdCodDel o Total User Delete

totBUUpdCodAdd m Total Business Unit Add

totBUUpdCodChg m Total Business Unit Change

totBUUpdCodDel m Total Business Unit Delete

totParticipantUpdCodAdd o Total Participant Add

totParticipantUpdCodChg o Total Participant Change

totParticipantUpdCodDel o Total Participant Delete

4.2.2 RD115 User Profile Status

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

XML Report Structure

M/O Text Report Heading

rd115

rptHdr

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

rd115Grp, repeated 0 ... variable times:

rd115KeyGrp

participantGrp

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

rd115Grp1, repeated 1 ... variable times:

rd115KeyGrp1

businessUnitGrp

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

rd115Grp2, repeated 1 ... variable times:

rd115KeyGrp2

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

rd115Rec1

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

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

4.2.3 RD120 User Transaction Size Limit Maintenance

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

XML Report Structure

M/O Text Report Heading

rd120

rptHdr

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

rd120Grp, repeated 0 ... variable times:

rd120KeyGrp

participantGrp

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

rd120Grp1, repeated 1 ... variable times:

rd120KeyGrp1

businessUnitGrp

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

rd120Grp2, repeated 1 ... variable times:

rd120KeyGrp2

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

rd120Rec, repeated 1 ... variable times:

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

4.2.4 RD125 User Transaction Size Limit Status

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

XML Report Structure

M/O Text Report Heading

rd125

rptHdr

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

rd125Grp, repeated 0 ... variable times:

rd125KeyGrp

participantGrp

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

rd125Grp1, repeated 1 ... variable times:

rd125KeyGrp1

businessUnitGrp

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

rd125Grp2, repeated 1 ... variable times:

rd125KeyGrp2

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

4.2.5 RD130 Trade Enrichment Rule Maintenance

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

XML Report Structure

M/O Text Report Heading

rd130

rptHdr

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

rd130Grp, repeated 0 ... variable times:

rd130KeyGrp

participantGrp

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

rd130Grp1, repeated 1 ... variable times:

rd130KeyGrp1

businessUnitGrp

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

rd130Grp2, repeated 1 ... variable times:

rd130KeyGrp2

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

rd130Rec, repeated 1 ... variable times:

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

4.2.6 RD135 Trade Enrichment Rule Status

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

XML Report Structure

M/O Text Report Heading

rd135

rptHdr

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

rd135Grp, repeated 0 ... variable times:

rd135KeyGrp

participantGrp

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

rd135Grp1, repeated 1 ... variable times:

rd135KeyGrp1

businessUnitGrp

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

rd135Grp2, repeated 1 ... variable times:

rd135KeyGrp2

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

rd135Rec, repeated 1 ... variable times:

| | | |
|-------------|---|--------------|
| validityFlg | m | Valid |
| account | o | Ac |
| accountName | o | Account Name |
| freeText1 | o | Text1 |

4.2.7 RD140 Pre-trade Limits Maintenance - Trading Participant

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

rd140

rptHdr

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

rd140Grp, repeated 0 ... variable times:

rd140KeyGrp

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

rd140Grp1, repeated 0 ... variable times:

rd140KeyGrp1

businessUnitGrp

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

rd140Rec1, repeated 0 ... variable times:

| | | |
|---------------|---|----------------|
| updCod | m | UpdCod |
| updDat | m | Upd Date |
| updTim | m | Upd Time |
| secuAdminCod | m | SecuAdmin |
| prvUpdDat | o | PrvUpdDat |
| updtFldNam | m | FieldName |
| audtValBefore | o | Previous value |

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 71 |

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

4.2.8 RD145 Pre-trade Limits Status - Trading Participant

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

XML Report Structure

M/O Text Report Heading

rd145

rptHdr

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

rd145Grp, repeated 0 ... variable times:

rd145KeyGrp

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

rd145Grp1, repeated 1 ... variable times:

rd145KeyGrp1

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

rd145Rec1

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

rd145Grp2, repeated 0 ... variable times:

rd145KeyGrp2

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

rd145Rec2

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

rd145Grp3, repeated 0 ... variable times:

rd145KeyGrp3

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

rd145Rec3

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

Text Report Structure

Participant

XXXXX

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

XXXXXXXX 999999 999999

Product Product Specific (BU)

XXXXXXXXXXXX 999999

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

9999999999 999999 999999

Product Product Specific (Session)

XXXXXXXXXXXX 999999

4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for clearing members only.

XML Report Structure

M/O Text Report Heading

rd155

rptHdr

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

rd155Grp, repeated 0 ... variable times:

rd155KeyGrp

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

rd155Grp1, repeated 1 ... variable times:

rd155KeyGrp1

| | | |
|--------------------|---|--------------------------|
| tradingParticipant | m | TrdPart |
| tradPartLngName | m | Trading Participant Name |

rd155Rec1

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

rd155Grp2, repeated 0 ... variable times:

rd155KeyGrp2

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

rd155Rec2

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

Text Report Structure

Participant

XXXXX

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

| | | | |
|-------|--|--------|--------|
| XXXXX | XX | 999999 | 999999 |
|-------|--|--------|--------|

| Product | Product Specific (BU) |
|---------|-----------------------|
|---------|-----------------------|

| | |
|----------------|--------|
| XXXXXXXXXXXXXX | 999999 |
|----------------|--------|

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

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

XML Report Structure

M/O Text Report Heading

ta113

rptHdr

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

ta113Grp, repeated 0 ... variable times:

ta113KeyGrp

instrumentTypGrp

| | | |
|----------------|---|----------|
| product | m | Product |
| instrumentType | m | InstType |

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

Text Report Structure

Product InstType SubType

 XXXXXXXXXXXX XXXXXXXX XXXXXXXX

Instrument ID Instrument Mnemonic Legs

 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99

Leg ID Leg Mnemonic B/S Ratio

 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX 999

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

 XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX 999 +9999.99999

FlxContract SynP

 XXXX XXXXXXXXXXXX 31-12-09 99999.9999 9 X XXXXXXXXXXXXXXXXXXXX XXXX

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 80 |

4.3.2 TA114 Variance Futures Parameter

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

XML Report Structure

M/O Text Report Heading

ta114

rptHdr

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

ta114Grp, repeated 0 ... variable times:

ta114KeyGrp

| | | |
|-------------|---|-------------------|
| product | m | Product |
| nextTradDat | m | Next Trading Date |

prodHistoryGrp, repeated 1 ... variable times:

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

InstGrpRec, repeated 0 ... variable times:

instKeyGrp

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

4.3.3 TA115 Total Return Futures Parameters

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

XML Report Structure

M/O Text Report Heading

ta115

rptHdr

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

ta115Grp, repeated 0 ... variable times:

ta115KeyGrp

| | | |
|-------------|---|--------------------|
| product | m | Product |
| nextBusDate | m | Next Business Date |

ta115ProductRec, repeated 1 ... variable times:

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

4.4 TC Order and Quote Maintenance

4.4.1 TC230 Cross and Quote Requests

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

XML Report Structure

M/O Text Report Heading

tc230

rptHdr

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

tc230Grp, repeated 0 ... variable times:

tc230KeyGrp

participantGrp

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

tc230Grp1, repeated 1 ... variable times:

tc230KeyGrp1

businessUnitGrp

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

tc230Grp2, repeated 1 ... variable times:

tc230KeyGrp2

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

4.4.2 TC540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

tc540

rptHdr

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

tc540Grp, repeated 0 ... variable times:

tc540KeyGrp

participantGrp

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

tc540Grp1, repeated 1 ... variable times:

tc540KeyGrp1

businessUnitGrp

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

tc540Grp2, repeated 1 ... variable times:

tc540KeyGrp2

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

tc540Grp3, repeated 1 ... variable times:

tc540KeyGrp3

instrumentGrp

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

tc540Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|----------------------|
| time18 | m | Time |
| exchangeOrderId | o | Order ID |
| versionNo | o | Version No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| regOrderEvent | o | RegOrderEvent |
| activity | m | Act |
| reason | m | Reas |
| buyCod | o | B |
| ordrTyp | o | Typ |
| ordrQty | o | Size |
| initDispQty | o | InitialDisplayQty |
| randLowQty | o | RandomLowQty |
| randHighQty | o | RandomHighQty |
| limOrdrPrc | o | LimPric |
| stopPrice | o | TrgPrc |
| trailStopAbsPrice | o | TrailingStopAbsPrice |
| trailStopPricePct | o | TrailingStopPricePct |
| execQty | o | ExecQty |
| execPrc | o | ExecPrc |
| volDiscPrc | o | VDO Prc |
| bestExecution | o | Best Execution |
| matchType | o | Match Type |
| matchStep | o | StepID |
| dealItem | o | Item |
| ordrPrtFilCod | o | P/F |

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

4.4.3 TC550 Open Order Detail

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

XML Report Structure

M/O Text Report Heading

tc550

rptHdr

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

tc550Grp, repeated 0 ... variable times:

tc550KeyGrp

participantGrp

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

tc550Grp1, repeated 1 ... variable times:

tc550KeyGrp1

businessUnitGrp

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

tc550Grp2, repeated 1 ... variable times:

tc550KeyGrp2

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

tc550Grp3, repeated 1 ... variable times:

tc550KeyGrp3instrumentGrp

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

tc550Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|----------------------|
| exchangeOrderId | m | Order ID |
| versionNo | m | Version No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| buyCod | m | B |
| ordrTyp | m | Typ |
| ordrQty | m | Size |
| initDispQty | o | InitialDisplayQty |
| randLowQty | o | RandomLowQty |
| randHighQty | o | RandomHighQty |
| limOrdrPrc | o | LimPrc |
| stopPrice | o | TrgPrc |
| trailStopAbsPrice | o | TrailingStopAbsPrice |
| trailStopPricePct | o | TrailingStopPricePct |
| execQty | o | ExecQty |
| volDiscPrc | o | VDO Prc |
| bestExecution | o | Best Execution |
| triggered | o | Trg |
| persistent | o | P |
| tradingRestriction | o | Res |
| entryDate | m | Entry Date |
| entryTime | m | Entry Time |
| priorityDate | m | Priority Date |
| priorityTime | m | Priority Time |
| timeValidity | m | Exp |

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

Text Report Structure

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

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

| | | | | | | |
|----------------------|------------|--------------------------------|----------------------|--------------------|----------------------|--------------------|
| Order ID | Version No | Client Identifier | Invest Identifier | Invest Qualifier | Exec Identifier | Exec Qualifier |
| ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| XXXXXXXXXXXXXXXXXXXX | 99999999 | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXX |
| | X | XXXX XXX 999,999 | 999,999 | 999,999 | 999,999 9999.99999+ | 9999.99999+ |
| | | 9999.99999+ | 9999.99 | 999999 9999.99999+ | XXXXX | XXX X XXX 31-12-09 |
| | | XXXXXXXXXXXXXXXXXXXX 31-12-09 | XXXXXXXXXXXXXXXXXXXX | XXX 31-12-09 | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXX XX |
| | | XXXXXXXXXXXXXXXXXXXX 999999999 | XXXXXXXXXXXXXXXXXXXX | 9999999999 | | |

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

4.4.4 TC810 T7 Daily Trade Confirmation

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

XML Report Structure

M/O Text Report Heading

tc810

rptHdr

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

tc810Grp, repeated 0 ... variable times:

tc810KeyGrp

participantGrp

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

tc810Grp1, repeated 1 ... variable times:

tc810KeyGrp1

businessUnitGrp

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

tc810Grp2, repeated 1 ... variable times:

tc810KeyGrp2

user m Trader

tc810Grp3, repeated 1 ... variable times:

tc810KeyGrp3

product m Product

tc810Grp4, repeated 1 ... variable times:

tc810KeyGrp4

instrumentGrp

product m Product

instrumentType m InstType

instrumentId m Instrument Id

instrumentMnemonic m Instrument Mnemonic

isinCod o isinCod

wknNo o wknNo

instNam o Instrument Name

tc810Rec, repeated 1 ... variable times:

time18 m Time

tradeType m Type

matchEvent m Event

matchStep m Step

matchDeal m Deal

parentDeal o Parent Deal

dealItem m Item

tradeNumber o TradeNo

exchangeOrderId m Orderno

versionNo m Version No

acctTypGrp m Account

buyCod m B

ordrPrtFilCod m P/F

execQty m ExecQty

execPrc m Prc

volDiscPrc o VDO Prc

ordrTyp m Typ

limOrdrPrc o LimPrc

timeValidity m Exp

tradingRestriction o Res

exchRat o Exchange Rate

settlAmnt o StlAmt

settlDat m StlDat

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

Text Report Structure

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Clearing Member CCP Clearing Member
StlIdAct StlIdLoc StlCurr

XX 999999 XXXX XXXX
XX XXXX XXX

Trader

XXXXXX

Product

XXXXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name

XXXXXXXXXXXX XXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXX
XX

Time Type Event Step Deal Parent Deal Item TradeNo OrdNo Version No Account
B P/F ExecQty Prc VDO Prc Typ LimPrc Exp Res Exchange Rate StlAmt StlDat
CtpyStlLoc Ctpy CtpyAct UsrOrdrNmbr Text
TradingVenueTransactionIdentificationCode BU Obo Trader Obo

XXXXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXXXXX 99999999 XXX
XXXX X 999999 9999.99999+ 9999.99999+ XXX 9999.99999+ XXX XXX 9999999.999999999 9999999999.99 31-12-09
XXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XX XXXXXXX XXXXXXX

Trader Total Instruments Bought: 999,999,999

Trader Total Instruments Sold: 999,999,999

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

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

4.4.5 TC812 T7 Daily Prevented Self-Matches

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

XML Report Structure

M/O Text Report Heading

tc812

rptHdr

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

tc812Grp, repeated 0 ... variable times:

tc812KeyGrp

participantGrp

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

tc812Grp1, repeated 1 ... variable times:

tc812KeyGrp1

businessUnitGrp

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

tc812Grp2, repeated 1 ... variable times:

tc812KeyGrp2

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

tc812Grp3, repeated 1 ... variable times:

tc812KeyGrp3

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

tc812Grp4, repeated 1 ... variable times:tc812KeyGrp4instrumentGrp

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

tc812Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|-----------------------------------|
| time18 | m | Time |
| tradeType | m | Type |
| exchangeOrderId | m | Order ID |
| versionNo | m | Version No |
| MatchInstCrossId | m | SMP-ID |
| buyCod | m | B |
| smpDeletedQty | m | Smp Deleted Qty |
| deletedQty | m | Deleted Qty |
| execPrc | m | Trade Prc |
| ordrTyp | m | Typ |
| limOrdrPrc | o | LimPrc |
| timeValidity | m | Exp |
| tradingRestriction | o | Res |
| membClgIdCod | o | CIMbr |
| cust | o | Customer |
| userOrdrNum | o | UsrOrdrNmbr |
| text | o | Text |
| tradingCapacity | m | TC |
| sumTotBuyOrdr | m | Total Buy Prevented Self-Matches |
| sumTotCntrBuy | m | |
| sumTotSellOrdr | m | Total Sell Prevented Self-Matches |
| sumTotCntrSell | m | |

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Trader

XXXXXXXXX

Product

XXXXXXXXXXXXX

| Product | InstType | Instrument Id | Instrument Mnemonic | isinCod | wknNo |
|---------------|-----------|--------------------------------------|---|---------------|------------|
| XXXXXXXXXXXXX | XXXXXXXXX | 999999999999999999999999 | XXX | XXXXXXXXXXXXX | XXXXXXXXXX |
| | | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | | | |

| Time | Type | Order ID | Version No | SMP-ID | B | Smp Deleted | Qty Deleted | Qty | Trade Prc | Typ | LimPrc | Exp |
|----------------------|-----------|----------------------|--------------|----------------------|--------------|-------------|-------------|--------|-------------|-----|-------------|-----|
| | Res ClMbr | Customer | UsrOrdrNmbr | Text | | TC | | | | | | |
| XXXXXXXXXXXXXXXXXXXX | XXXXX | XXXXXXXXXXXXXXXXXXXX | 999999999 | 9999999999 | XXXX | | 999999 | 999999 | 9999.99999+ | XXX | 9999.99999+ | XXX |
| | XXX | XXXXX | XXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXX | XX | | | | | | |

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

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 100 |

4.4.6 TC910 T7 Daily Match Step Activity

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

XML Report Structure

M/O Text Report Heading

tc910

rptHdr

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

tc910Grp, repeated 0 ... variable times:

tc910KeyGrp

instrumentGrp

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

tc910Rec, repeated 1 ... variable times:

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

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

Text Report Structure

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

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

4.5 TD Trading Volumes And Performance

4.5.1 TD930 Daily Trade Statistics

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

XML Report Structure

M/O Text Report Heading

td930

rptHdr

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

td930Grp, repeated 0 ... variable times:

td930KeyGrp

| | | |
|---------|---|---------|
| product | m | Product |
| isinCod | m | isin |

td930Rec

| | | |
|---------------|---|-----------|
| currTypCod | m | Curr |
| secuPrvClsPrc | o | PPrc |
| opnPrc | o | OpnPrc |
| dlyHghPrc | o | DlyHghPrc |
| dlyLowPrc | o | DlyLowPrc |
| lstValPrc | o | ClsPrc |
| lstTrdPrc | o | LstTrdPrc |
| dayTotVol | o | Volume |
| mtdTotVol | o | MtdVolume |

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

Text Report Structure

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

4.5.2 TD940 Daily Regular Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td940

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td940Grp, repeated 0 ... variable times:

td940KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td940Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td941

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td941Grp, repeated 0 ... variable times:

td941KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td941Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td942

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td942Grp, repeated 0 ... variable times:

td942KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td942Grp1, repeated 1 ... variable times:

td942KeyGrp1

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

td942Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

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

4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td943

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td943Grp, repeated 0 ... variable times:

td943KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td943Rec, repeated 0 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME
PACKAGE: XXXXX

```

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

```

4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td944

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td944Grp, repeated 0 ... variable times:

td944KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td944Grp1, repeated 0 ... variable times:

td944KeyGrp1

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

td944Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

```

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

```

4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td945

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td945Grp, repeated 0 ... variable times:

td945KeyGrp

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

td945Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

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

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

XML Report Structure

M/O Text Report Heading

td946

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td946Grp, repeated 0 ... variable times:

td946KeyGrp

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

td946Rec, repeated 1 ... variable times:

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

Text Report Structure

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

| PRODUCT | QUOTE REQUESTS TOTAL | MTD CUT LIMIT | GOOD QUOTE REQ RESPONSES | QUOTE REQ QUOTE REQ VIOLATIONS | PERCENT SHORT QUOTES | VALID QUOTE REQ VIOLATIONS | VALID QUOTE REQ TOTAL | VALID GOOD QUOTE REQ RESPONSES | VIOLATION PERCENT |
|---------|----------------------------|---------------------|--------------------------------|--------------------------------------|----------------------------|----------------------------------|-----------------------------|--------------------------------------|----------------------|
| XXXX | 99999 | 999999999999 | 999999999999 | 999999999999 | 999.99 | 999999999999 | 999999999999 | 999999999999 | 999.99 |

4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td947

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td947Grp, repeated 0 ... variable times:

td947KeyGrp

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

td947Grp1, repeated 1 ... variable times:

td947KeyGrp

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

td947Rec, repeated 1 ... variable times:

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

Text Report Structure

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

PACKAGE: XXXXX

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

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

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

XML Report Structure

M/O Text Report Heading

td948

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td948Grp, repeated 0 ... variable times:

td948KeyGrp

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

td948Grp1, repeated 0 ... variable times:

td948KeyGrp1

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

td948Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------|
| businessDay | m | BUSINESS DAY |
| quoReqTot | o | QUOTE REQUEST TOTAL |
| dayCutLim | o | DAY CUT LIMIT |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPINSES |
| quoReqViol | o | QUOTE REQUEST VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VIOLATION PERCENT |
| valQuoReqTot | o | VIOLATION PERCENT |
| valGoodQuoReqResp | o | VIOLATION PERCENT |
| violPct | o | VIOLATION PERCENT |

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

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

=====

| | | | | | | | | | |
|---------|-------|------------|------------|------------|--------|------------|------------|------------|--------|
| TOTALS: | 99999 | 9999999999 | 9999999999 | 9999999999 | 999.99 | 9999999999 | 9999999999 | 9999999999 | 999.99 |
|---------|-------|------------|------------|------------|--------|------------|------------|------------|--------|

=====

MONTHLY REQUIREMENT: <= 99.99%

FULFILLED: XXX

4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td949

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td949Grp, repeated 0 ... variable times:

td949KeyGrp

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

td949Grp1, repeated 0 ... variable times:

td949KeyGrp1

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

td949Grp2, repeated 1 ... variable times:

td949KeyGrp2

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

td949Rec, repeated 1 ... variable times:

| | | |
|----------------|---|--------------------------|
| businessDay | m | BUSINESS DAY |
| quoReqTot | o | QUOTE REQUEST TOTAL |
| dayCutLim | o | DAY CUT LIMIT |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPINSES |
| quoReqViol | o | QUOTE REQUEST VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VIOLATION PERCENT |

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXXX

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

```

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

```

```

MONTHLY REQUIREMENT:                                     <=
                                                             99.99%

```

```

FULFILLED:                                               XXX

```

4.5.12 TD954 Stressed Market Conditions

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td954

rptHdr

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

td954Grp, repeated 0 ... variable times:

td954KeyGrp

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

td954Grp1, repeated 1 ... variable times:

td954KeyGrp1

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

td954Rec, repeated 1 ... variable times:

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

4.5.13 TD955 Building Block Liquidity Provider Measurement

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

XML Report Structure

M/O Text Report Heading

td955

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td955Grp, repeated 0 ... variable times:

td955KeyGrp

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

td955Grp1, repeated 1 ... variable times:

td955KeyGrp1

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

td955Grp2, repeated 1 ... variable times:

td955KeyGrp2

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

td955Rec, repeated 1 ... variable times:

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

Text Report Structure

```
EXCHANGE MEMBER                                CLEARING MEMBER
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXX
      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

PACKAGE NUMBER OF OPTIONS TO BE QUOTED MONTHLY PACKAGE REQUIREMENT

```
-----
XXXXX          99999          99999
```

PRODUCT EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED COVERAGE REQUIREMENT

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

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

4.5.14 TD956 Basis Building Block Liquidity Provider

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

XML Report Structure

M/O Text Report Heading

td956

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td956Grp, repeated 0 ... variable times:

td956KeyGrp

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

td956Grp1, repeated 1 ... variable times:

td956KeyGrp1

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

| | | |
|--|---|---------------------|
| sumProdVolM | o | TOTALS |
| totQuoReqViolPct | o | TOTALS |
| nthReqCovTim | o | MONTHLY REQUIREMENT |
| nthReqViol | o | MONTHLY REQUIREMENT |
| nthReqVol | o | MONTHLY REQUIREMENT |
| nthReqQuoReqViolP | o | MONTHLY REQUIREMENT |
| fulfCovTimInd | o | FULFILLED |
| fulfViolInd | o | FULFILLED |
| fulfVolInd | o | FULFILLED |
| fulfQuoReqViolPct | o | FULFILLED |
| <u>td956Rec</u> , repeated 1 ... variable times: | | |
| factDat | o | DAY |
| prodTim | o | PROD.TIME |
| accumTim | o | ACCUM.TIME |
| reqTim | o | REQUIREMENT |
| covTim | o | COVERED TIME |
| violInd | o | VIOLATION |
| prodVolM | o | VOLUME |
| quoReqViolPct | o | QR VIOL.PERC. |

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

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

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

| | | | | |
|----------------------|---------------|-------|-------|---------|
| MONTHLY REQUIREMENT: | >= | <= | >= | <= |
| | 9999:59:59.99 | 99999 | 99999 | 999.99% |
| FULFILLED: | XXX | XXX | XXX | XXX |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 129 |

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

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

XML Report Structure

M/O Text Report Heading

td957

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td957Grp, repeated 0 ... variable times:

td957KeyGrp

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

td957Grp1, repeated 1 ... variable times:

td957KeyGrp1

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

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

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

td957Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

MONTHLY: >= >=
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

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

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

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

FULFILLED: XXX XXX XXX XXX

4.5.16 TD959 Designated Market Making Measurement

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

XML Report Structure

M/O Text Report Heading

td959

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td959Grp, repeated 0 ... variable times:

td959KeyGrp

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

td959Grp1, repeated 1 ... variable times:

td959KeyGrp1

| | | |
|---------|---|---------|
| packCod | m | PACKAGE |
| product | m | PRODUCT |

td959Grp2, repeated 1 ... variable times:

td959KeyGrp2

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

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

Text Report Structure

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

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

MONTHLY: >= >=
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

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

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

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

FULFILLED: XXX XXX XXX XXX

4.5.17 TD980 Excessive System Usage Report

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

XML Report Structure

M/O Text Report Heading

td980

rptHdr

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

td980Grp, repeated 0 ... variable times:

td980KeyGrp

participantGrp

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

td980ProdGrp, repeated 1 ... variable times:

td980KeyGrp1

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

td980ProdRec1, repeated 1 ... variable times:

| | | |
|------------|---|---------------|
| trDay | m | TRADING DAY |
| tradVolume | m | TRADED VOLUME |

td980ProdRec2, repeated 1 ... variable times:

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

4.5.18 TD981 Month-to-Date OTR

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

XML Report Structure

M/O Text Report Heading

td981

rptHdr

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

td981Grp, repeated 0 ... variable times:

td981KeyGrp

participantGrp

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

td981Rec1, repeated 1 ... variable times:

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

td981Grp1, repeated 1 ... variable times:

td981KeyGrp1

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

td981Rec2, repeated 1 ... variable times:

| | | |
|-------------|---|--------------|
| trDay | m | TRADING DAY |
| mmPrgrmCod | o | MM PROGRAM |
| mmPackCod | o | MM PACKAGE |
| mmReq | o | MM REQ |
| graceFactor | o | GRACE FACTOR |
| mmBase | o | MM-BASE |

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

Text Report Structure

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

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

```
Product
-----
XXXXXXXXXXXXX
```

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

4.5.19 TD982 Special Report French Equity Options

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

XML Report Structure

M/O Text Report Heading

td982

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td982Grp, repeated 0 ... variable times:

td982KeyGrp

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

td982Grp1, repeated 1 ... variable times:

td982KeyGrp1

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

td982Rec, repeated 1 ... variable times:

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

4.5.20 TD983 Regulatory Market Making MTD

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

XML Report Structure

M/O Text Report Heading

td983

rptHdr

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

td983Grp, repeated 0 ... variable times:

td983KeyGrp

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

td983Grp1, repeated 1 ... variable times:

td983KeyGrp1

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

td983Rec, repeated 1 ... variable times:

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

4.6 TE TES, Order and Quote Maintenance

4.6.1 TE535 Cross and Quote Requests

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

XML Report Structure

M/O Text Report Heading

te535

rptHdr

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

te535Grp, repeated 0 ... variable times:

te535KeyGrp

participantGrp

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

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

businessUnitGrp

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

4.6.2 TE540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

te540

rptHdr

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

te540Grp, repeated 0 ... variable times:

te540KeyGrp

participantGrp

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

te540Grp1, repeated 1 ... variable times:

te540KeyGrp1

businessUnitGrp

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

te540Grp2, repeated 1 ... variable times:

te540KeyGrp2

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

te540Grp3, repeated 1 ... variable times:

te540KeyGrp3

instrumentGrp

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

te540Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|------------------------|
| time18 | m | Time |
| exchangeOrderId | o | Order ID |
| alphaOrderNo | o | Order No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| riskReduction | o | Commodity Hedging Flag |
| regOrderEvent | o | RegOrderEvent |
| activity | m | Act |
| reason | m | Reas |
| buyCod | o | B/S |
| ordrTyp | o | Typ |
| ordrQty | o | Size |
| limOrdrPrc | o | LimPrc |
| stopPrice | o | TrgPrc |
| execQty | o | ExecQty |
| execPrc | o | ExecPrc |
| triggered | o | Trg |
| inactivated | o | I |
| pendingDeletion | o | D |
| persistent | o | P |
| tradingRestriction | o | Res |
| entryDate | o | Entry Date |
| entryTime | o | Entry Time |
| priorityDate | o | Priority Date |
| priorityTime | o | Priority Time |
| timeValidity | o | Exp |
| expiryDate | o | Expiry Date |

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

clearingDatacommonClearingData

| | | |
|----------------------|---|-------------------|
| clearingTakeUpMember | o | Take Up Mbr |
| ordOriginFirm | o | OrgFirm |
| beneficiary | o | Beneficia |
| customerInstr | o | C |
| complianceInfo | o | Compliance Info |
| originCountryCode | o | OCC |
| flexAcctInfo | o | Flex Account Info |
| freeText1 | o | Text 1 |
| freeText2 | o | Text 2 |
| freeText3 | o | Text 3 |

legClearingGrpleg1Grp

| | | |
|-----------|---|-------|
| account | o | Leg 1 |
| opnClsCod | o | |

leg2Grp

| | | |
|-----------|---|-------|
| account | o | Leg 2 |
| opnClsCod | o | |

leg3Grp

| | | |
|-----------|---|-------|
| account | o | Leg 3 |
| opnClsCod | o | |

leg4Grp

| | | |
|-----------|---|-------|
| account | o | Leg 4 |
| opnClsCod | o | |

leg5Grp

| | | |
|-----------|---|-------|
| account | o | Leg 5 |
| opnClsCod | o | |

4.6.3 TE545 Daily TES Maintenance

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

XML Report Structure

M/O Text Report Heading

te545

rptHdr

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

te545Grp, repeated 0 ... variable times:

te545KeyGrp

participantGrp

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

te545Grp1, repeated 1 ... variable times:

te545KeyGrp1

businessUnitGrp

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

te545Grp2, repeated 1 ... variable times:

te545KeyGrp2

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

te545Grp3, repeated 1 ... variable times:

te545KeyGrp3instrumentGrp

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

te545Rec, repeated 1 ... variable times:

| | | |
|------------------|---|-------------|
| time18 | m | Time |
| tesId | m | TES ID |
| tesType | m | Type |
| tesActivity | m | Act |
| tesInitiatorBU | m | Initiator |
| tesInitiatorUser | m | User |
| isBroker | o | B |
| isDisclosed | o | D |
| tesDescription | o | Description |
| execPrc | o | Price |
| closTime | o | Clos Time |
| entryTime | m | Entry Time |
| execTime | o | Exec Time |

OnBehalfGrp

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

legPriceByInitiatingUserGrp, repeated 0 ... variable times:

| | | |
|--------------------|---|---------------------|
| instrumentId | m | Instrument Id |
| instrumentMnemonic | m | Instrument Mnemonic |
| legexecPrc | m | Prc |

extReferenceGrp

efpfReferenceGrp, repeated 0 ... variable times:

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

efpiReferenceGrp, repeated 0 ... variable times:

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

efsReferenceGRp, repeated 0 ... variable times:

| | | |
|--------------|---|---------------|
| nomVal | m | Nominal |
| couponFrq | o | Coupon Frq |
| fixedRat | o | Rate |
| couponVarRef | o | CpnVarRef |
| couponVarOfs | o | CpnVarOfs |
| swapCust1 | o | Swap Payer |
| swapCust2 | o | Swap Receiver |
| strtDat | m | Start Date |
| endDat | m | End Date |
| settlDat | o | Settl Date |
| settlInst | o | SI |
| hdgTyp | m | Hdg |
| currTypCod | o | Curr |

volaReferenceGrp, repeated 0 ... variable times:OptionsContract

| | | |
|--------------------|---|---------------------|
| product | m | Product |
| instrumentId | m | Instrument Id |
| instrumentMnemonic | m | Instrument Mnemonic |
| optTrnIdNo | m | TrnNo |
| optUsedQty | o | UsedQty |

tamReferenceGrp, repeated 0 ... variable times:

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

Text Report Structure

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

| | | |
|----------|--|---------------|
| BU | BU Long Name | BU Identifier |
| ----- | ----- | ----- |
| XXXXXXXX | XX | 999999 |

User

XXXXXX

| | | | | | |
|------------|----------|--|--|------------|----------|
| Product | InstType | Instrument Id | Instrument Mnemonic | isinCod | wknNo |
| | | Instrument Name | | | |
| ----- | ----- | ----- | ----- | ----- | ----- |
| XXXXXXXXXX | XXXXXXXX | 99999999999999999999 | XX | XXXXXXXXXX | XXXXXXXX |
| | | XX | | | |

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

| | | |
|----------------------|--|-------------|
| Instrument Id | Instrument Mnemonic | Prc |
| ----- | ----- | ----- |
| 99999999999999999999 | XX | +9999.99999 |

| | | | | | |
|------------|-------------|--------------------------------------|--------------------------------------|--------------------------------------|-----------|
| SecurityID | Nominal | Mtrty Date | security Name | Coupon Rate | CshPrc |
| | Coupon Frq | | Settl Date SI | Hdg Curr | |
| ----- | ----- | ----- | ----- | ----- | ----- |
| XXXXXXXXXX | 999,999,999 | 31-12-09 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 9999.9999 |
| | | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 31-12-09 | XXXXX XXX XXX | |

| | | | |
|--------------------------------------|-------------|-------|----------|
| ReferenceId | Nominal | SI | Hdg Curr |
| ----- | ----- | ----- | ----- |
| XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 999,999,999 | XXXXX | XXX XXX |

| | | | |
|-------------|--------------------------------------|--------------------------------------|--------------------------------------|
| Nominal | Coupon Frq | Rate | CpnVarRef |
| | CpnVarOfs | Swap Payer | Swap Receiver |
| | Curr | Start Date | End Date |
| ----- | ----- | ----- | ----- |
| 999,999,999 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX |
| | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX |
| | | 31-12-09 | 31-12-09 |
| | | 31-12-09 | 31-12-09 |
| | | XXXXX | XXX |

| | | | | |
|---------|---------------|---------------------|-------|---------|
| Product | Instrument Id | Instrument Mnemonic | TrnNo | UsedQty |
| ----- | ----- | ----- | ----- | ----- |

XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX 99999999

Custom Index

+999999.999999

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

4.6.4 TE550 Open Order Detail

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

XML Report Structure

M/O Text Report Heading

te550

rptHdr

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

te550Grp, repeated 0 ... variable times:

te550KeyGrp

participantGrp

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

te550Grp1, repeated 1 ... variable times:

te550KeyGrp1

businessUnitGrp

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

te550Grp2, repeated 1 ... variable times:

te550KeyGrp2

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

te550Grp3, repeated 1 ... variable times:

te550KeyGrp3instrumentGrp

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

te550Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|------------------------|
| exchangeOrderId | m | Order ID |
| alphaOrderNo | m | Order No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| riskReduction | o | Commodity Hedging Flag |
| buyCod | m | B/S |
| ordrTyp | m | Typ |
| ordrQty | m | Size |
| limOrdrPrc | o | LimPrc |
| stopPrice | o | TrgPrc |
| execQty | o | ExecQty |
| triggered | o | Trg |
| tradingRestriction | o | Res |
| entryDate | m | Entry Date |
| entryTime | m | Entry Time |
| priorityDate | m | Priority Date |
| priorityTime | m | Priority Time |
| timeValidity | m | Exp |
| expiryDate | o | Expiry Date |
| clientRef | o | ClientRef |
| tradingCapacity | m | TC |
| MatchInstCrossId | o | SMP-ID |

clearingData1commonClearingData1

| | | |
|----------------------|---|-------------|
| clearingTakeUpMember | o | Take Up Mbr |
| ordOriginFirm | o | OrgFirm |

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

4.6.5 TE600 Selective RFQ Service Maintenance

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

XML Report Structure

M/O Text Report Heading

te600

rptHdr

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

te600Grp, repeated 0 ... variable times:

te600KeyGrp

participantGrp

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

te600Grp1, repeated 1 ... variable times:

te600KeyGrp1

businessUnitGrp

| | | |
|---|---|---------------------------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| <u>te600Grp2</u> , repeated 1 ... variable times: | | |
| <u>te600KeyGrp2</u> | | |
| user | m | User |
| <u>te600Grp3</u> , repeated 1 ... variable times: | | |
| <u>te600KeyGrp3</u> | | |
| product | m | Product |
| <u>te600Grp4</u> , repeated 1 ... variable times: | | |
| <u>te600KeyGrp4</u> | | |
| eventId | m | Negotiation Event ID |
| <u>te600Rec</u> , repeated 1 ... variable times: | | |
| time18 | m | Time |
| eventActivity | m | Act |
| eventStatus | o | Status |
| eventReportId | o | Negotiation Event Report ID |
| eventStartTime | o | Negotiation Event Start Time |
| <u>requesterGrp</u> , repeated 0 ... variable times: | | |
| requesterOwnerBU | m | Event Owning BU |
| requesterOwnerUser | m | Event Owning User |
| requesterEnteringUser | m | Entering User |
| numberOfLegs | o | Number of Legs |
| <u>te600InstrumentLegGrp</u> , repeated 0 ... variable times: | | |
| instrumentId | m | Leg ID |
| instrumentMnemonic | m | Leg Mnemonic |
| buyCod | o | B/S |
| ratio | o | Ratio |
| <u>underlyingLegPriceGrp</u> , repeated 0 ... variable times: | | |
| product | o | Und Prod |
| instrumentId | o | Und Leg ID |
| instrumentMnemonic | o | Und Leg Mnemonic |
| buyCod | o | B/S |
| ratio | o | Ratio |
| eventType | o | Type |
| eventSide | o | Negotiation Event Side |
| eventOpenQty | o | Negotiation Event Open Quantity |
| eventTotalDealQty | o | Total Deal Quantity |
| eventOverallQty | o | Overall Quantity |
| refPrc | o | Reference Price |

| | | |
|---|---|----------------------|
| refPrcTyp | o | Reference Price Type |
| deltaExch | o | Delta Exchange |
| bidPrc | o | Bid Price |
| offerPrc | o | Offer Price |
| requote | o | Requote |
| sideFixed | o | Side Fixed |
| qtyFixed | o | Quantity Fixed |
| <u>respondentVisibilityGrp</u> , repeated 0 ... variable times: | | |
| respondentOwnerBU | m | BU Respondent |
| respondentOwnerUser | m | User Respondent |
| requote | o | Requote |
| showQty | o | Show Quantity |
| showSide | o | Show Side |
| showPrc | o | Show Price |
| <u>quoteGrp</u> , repeated 0 ... variable times: | | |
| quoteId | m | Quote ID |
| <u>respondentGrp</u> , repeated 1 ... variable times: | | |
| respondentOwnerBU | m | BU Respondent |
| respondentOwnerUser | m | User Respondent |
| respondentEnteringUser | m | Entering User |
| quoteFreeText | o | Quote Free Text |
| <u>quoteSideGrp</u> , repeated 0 ... 2 times: | | |
| buyCod | o | B/S |
| prc | o | Price |
| qty | o | Quantity |
| <u>dealGrp</u> , repeated 0 ... variable times: | | |
| dealId | m | Deal ID |
| dealReportId | o | Deal Report ID |
| dealStatus | m | Deal Status |
| <u>respondentGrp</u> , repeated 0 ... 1 times: | | |
| respondentOwnerBU | m | BU Respondent |
| respondentOwnerUser | m | User Respondent |
| respondentEnteringUser | m | Entering User |
| <u>requesterGrp</u> , repeated 0 ... 1 times: | | |
| requesterOwnerBU | m | Event Owning BU |
| requesterOwnerUser | m | Event Owning User |
| requesterEnteringUser | m | Entering User |
| dealTime | o | Deal Creation Time |
| dealUpdateTime | o | Deal Update Time |
| dealQuoteId | o | Quote ID |

| | | |
|---|---|-----------------|
| dealPrc | o | Price |
| dealQty | o | Quantity |
| validityTime | o | Validity Time |
| requesterSide | o | Requester Side |
| respondentSide | o | Respondent Side |
| dealFreeText | o | Deal Free Text |
| <u>topOfBookGrp</u> , repeated 0 ... variable times: | | |
| numberOfLegs | o | Legs |
| <u>instrumentLegPriceGrp</u> , repeated 0 ... variable times: | | |
| instrumentId | m | Leg ID |
| instrumentMnemonic | m | Leg Mnemonic |
| bidPrc | o | Bid Price |
| bidQty | o | Bid Quantity |
| offerPrc | o | Offer Price |
| offerQty | o | Offer Quantity |

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XX 999999

User

XXXXXX

Product

XXXXXXXXXXXX

SRQS Negotiation Event Details

Event ID

XXXXXXXXXXXXXXXXXXXX

Time ACT Status Event Report ID Event Start Time

XXXXXXXXXXXXXXXXXXXX XXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

Event Owning BU Event Owning User Entering User

XXXXXXXX XXXXXX XXXXXX

Number of Legs

99

Leg ID Leg Mnemonic B/S Ratio

999999999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX 999

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

XXXXXXXX 999999999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX 999

SRQS Negotiation Event Activity

Type Side Open Qty Total Deal Qty Overall Qty Reference Price Reference Price Type Delta Exchange

X XXXX 999999999 999999999 999999999 9999.99999+ X XXXX

Bid Price Offer Price Regquote Side Fixed Quantity Fixed

9999.99999+ 9999.99999+ X X X

BU Respondent User Respondent Regquote Show Quantity Show Side Show Price

XXXXXXXX XXXXXX X X X X

Quote ID BU Respondent User Respondent Entering User Quote Free Text

XXXXXXXXXXXXXXXXXXXX XXXXXX XXXXXX XXXXXX XXXXXXXXXXXXXXXXXXXX

B/S Price Quantity

XXXX 9999.99999+ 999999999

Deal Details

Deal ID Deal Report ID Deal Status

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX X

BU Respondent User Respondent Entering User

XXXXXXXX XXXXXX XXXXXX

Event Owning BU Event Owning User Entering User

XXXXXXXX XXXXXX XXXXXX

Deal Creation Time Deal Update Time Quote ID Price Quantity Validity Time ReqSide RespSide
Deal Free Text

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999 XXXXXXXXXXXXXXXXXXXX XXXX XXXX
XXXXXXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

Legs

99

Leg ID Leg Mnemonic Bid Price Bid Quantity Offer Price Offer Quantity

999999999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999 9999.99999+ 999999999

4.6.6 TE610 Selective RFQ Service Best Execution Summary

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

XML Report Structure

M/O Text Report Heading

te610

rptHdr

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

te610Grp, repeated 0 ... variable times:

te610KeyGrp

participantGrp

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

te610Grp1, repeated 1 ... variable times:

te610KeyGrp1

businessUnitGrp

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

te610Grp2, repeated 1 ... variable times:

te610KeyGrp2

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

te610Grp3, repeated 1 ... variable times:

te610KeyGrp3

| | | |
|---|---|------------------------|
| product | m | Product |
| <u>te610Grp4</u> , repeated 1 ... variable times: | | |
| <u>te610KeyGrp4</u> | | |
| dealId | m | Deal ID |
| <u>te610Rec</u> , repeated 1 ... variable times: | | |
| item | m | Item |
| dealTime | o | Deal Creation Time |
| eventId | m | Negotiation Event ID |
| <u>respondentGrp</u> , repeated 0 ... variable times: | | |
| respondentOwnerBU | m | BU Respondent |
| respondentOwnerUser | m | User Respondent |
| respondentEnteringUser | m | Entering User |
| repondentsQuoting | o | Respondents Quoting |
| <u>requesterGrp</u> , repeated 0 ... 1 times: | | |
| requesterOwnerBU | m | Event Owning BU |
| requesterOwnerUser | m | Event Owning User |
| requesterEnteringUser | m | Entering User |
| eventType | o | Negotiation Event Type |
| eventSide | o | Negotiation Event Side |
| dealPrc | o | Price |
| dealQty | o | Quantity |
| <u>iBBOGrp</u> , repeated 0 ... 1 times: | | |
| bidPrc | o | BidPrc |
| bidQty | o | BidQty |
| offerPrc | o | Offer Price |
| offerQty | o | Offer Quantity |
| numberOfLegs | o | Number of Legs |
| <u>te610InstrumentLegGrp</u> , repeated 0 ... variable times: | | |
| instrumentId | m | Leg ID |
| instrumentMnemonic | m | Leg Mnemonic |
| buyCod | o | B/S |
| ratio | o | Ratio |
| <u>iBBOGrp</u> , repeated 0 ... 1 times: | | |
| bidPrc | o | BidPrc |
| bidQty | o | BidQty |
| offerPrc | o | Offer Price |
| offerQty | o | Offer Quantity |
| <u>te610UnderlyingLegGrp</u> , repeated 0 ... 1 times: | | |
| product | o | Und Prod |
| instrumentId | o | Und Leg ID |

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XX 999999

Trader

XXXXXX

Product

XXXXXXXXXXXX

Deal ID

XXXXXXXXXXXXXXXXXXXX

Item Deal Creation Time Negotiation Event ID

999999 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX

BU Respondent User Respondent Entering User

XXXXXXXX XXXXX XXXXX

Respondents Quoting

999999

Event Owning BU Event Owning User Entering User

XXXXXXXX XXXXX XXXXX

Negotiation Event Type Negotiation Event Side Price Quantity

X XXXX 9999.99999+ 999999999

BidPrc BidQty Offer Price Offer Quantity

9999.99999+ 999999999 9999.99999+ 999999999

Number of Legs

99

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

Und Prod

XXXXXXXXXXXX

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

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

Negotiation Event Open Quantity

999999999

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

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

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 170 |

4.6.7 TE810 T7 Daily Trade Confirmation

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

XML Report Structure

M/O Text Report Heading

te810

rptHdr

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

te810Grp, repeated 0 ... variable times:

te810KeyGrp

participantGrp

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

te810Grp1, repeated 1 ... variable times:

te810KeyGrp1

businessUnitGrp

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

te810Grp2, repeated 1 ... variable times:

te810KeyGrp2

user m Trader

te810Grp3, repeated 1 ... variable times:

te810KeyGrp3

product m Product

te810Grp4, repeated 1 ... variable times:

te810KeyGrp4

instrumentGrp

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

te810Rec, repeated 1 ... variable times:

time18 m Time
 tradeType m Type
 matchEvent o Event
 matchStep m Step
 matchDeal m Deal
 parentDeal o Parent Deal
 dealItem m Item
 priceDecomposition o Price Decompose
 exchangeOrderId o Order ID
 alphaOrderNo o Order No
 buyCod m B/S
 opnClsCod m O/C
 odrPrtFilCod o P/F
 execQty m Quantity
 execPrc m Trade Prc
 clearingQty o Clearing Qty
 clearingPrc o Clearing Prc
 instrumentType o StraType
 instrumentId o Strategy Id
 instrumentMnemonic o Strategy Mnemonic
 odrTyp o Typ
 tesType o TES

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 173 |

sumProdTESClgSell o Clg Sell

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XX 999999

Trader

XXXXXX

Product

XXXXXXXXXXXX

| Product | InstType | Instrument Id | Instrument Mnemonic | isinCod | wknNo |
|---------|----------|-----------------|---------------------|---------|-------|
| | | Instrument Name | TC | | |

XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX

| Time | Type | Event | Step | Deal | Parent Deal | Item | Price | Decompose | Order ID | Order No | | | |
|------|------|-------|------|-------------------|--------------|-------------------------------|----------|-----------|----------|----------|-----------|--------------|-------------|
| | B/S | O/C | P/F | Quantity | Trade | Prc | Clearing | Qty | Clearing | Prc | StratType | Strategy Id | |
| | | | | Strategy Mnemonic | | Typ | TES | LimPrc | Exp | Res | ClMbr | Customer | UsrOrdzNmbr |
| | | | | Text | TradingVenue | TransactionIdentificationCode | | Account | Account | | | Account Name | |

XXXXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XXXX X X 999999 9999.99999+ 999999999 +9999.99999 XXXXXXXX 99999999999999999999
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXX 9999.99999+ XXX XXX XXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XXXXXXXXXXXX XXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Total On-Exch Buy Trades 999,999,999 999,999,999

Clg Buy 999,999,999

Total On-Exch Sell Trades 999,999,999 999,999,999

Clg Sell 999,999,999

Total Buy TES Trades 999,999,999 999,999,999

Clg Buy 999,999,999

Total Sell TES Trades 999,999,999 999,999,999

Clg Sell 999,999,999

Product Buy On-Exch Trades 999,999,999 999,999,999

Clg Buy 999,999,999

Product Sell On-Exch Trades 999,999,999 999,999,999

Clg Sell 999,999,999

Product Buy TES Trades 999,999,999 999,999,999

Clg Buy 999,999,999

Product Sell TES Trades 999,999,999 999,999,999

Clg Sell 999,999,999

4.6.8 TE812 Daily Prevented Self-Matches

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

XML Report Structure

M/O Text Report Heading

te812

rptHdr

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

te812Grp, repeated 0 ... variable times:

te812KeyGrp

participantGrp

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

te812Grp1, repeated 1 ... variable times:

te812KeyGrp1

businessUnitGrp

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

te812Grp2, repeated 1 ... variable times:

te812KeyGrp2

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

te812Grp3, repeated 1 ... variable times:

te812KeyGrp3

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

te812Grp4, repeated 1 ... variable times:te812KeyGrp4instrumentGrp

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

te812Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trader

XXXXXX

Product

XXXXXXXXXXXX

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

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

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

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

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

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

4.6.9 TE910 T7 Daily Trade Activity

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

XML Report Structure

M/O Text Report Heading

te910

rptHdr

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

te910Grp, repeated 0 ... variable times:

te910KeyGrp

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

te910Grp1, repeated 1 ... variable times:

te910KeyGrp1

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

te910Rec, repeated 1 ... variable times:

instrumentGrp

| | | |
|----------------|---|----------|
| product | m | Product |
| instrumentType | m | InstType |

| | | |
|---------------------------|---|---------------------|
| instrumentId | m | Instrument Id |
| instrumentMnemonic | m | Instrument Mnemonic |
| isinCod | o | isinCod |
| wknNo | o | wknNo |
| instNam | o | Instrument Name |
| isDisclosed | o | D |
| aggressor | o | Aggressor |
| numberOfBuy | o | Nb Buy |
| numberOfSell | o | Nb Sell |
| execQty | m | Quantity |
| execPrc | o | Trade Price |
| accumQty | o | AccumQty |
| highPrc | o | Higher Price |
| lowPrc | o | Lower Price |
| <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 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 182 |

4.6.10 TE930 T7 Daily Trade Statistics

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

XML Report Structure

M/O Text Report Heading

te930

rptHdr

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

te930Grp, repeated 0 ... variable times:

te930KeyGrp

| | | |
|---------------|---|---------------|
| product | m | Product |
| undrPrvClsPrc | o | PreviousClose |
| undrLstClsPrc | o | UnderClose |

te930Grp1, repeated 1 ... variable times:

te930KeyGrp1

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

te930Rec, repeated 1 ... variable times:

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

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

Text Report Structure

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

| CP | Instrument Id | Instrument Mnemonic | LstSetlPrc | OpnPrc | DlyHghPrcSignd | DlyLowPrcSignd | LstTrdPrc |
|--------------------|------------------------|--------------------------------------|----------------|----------------|----------------|----------------|-------------|
| | SettlmPrc | Volume | TES Vol | MtdVolume | MtdTesVol | OpnIntQty | |
| X | 9999999999999999999999 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | 9999.99999 | 9999.99999+ | +9999.99999 | +9999.99999 | 9999.99999+ |
| | 9999.99999 | 9,999,999 | 999,999,999 | 999,999,999 | 999,999,999 | 9,999,999 | |
| ----- | | | | | | | |
| Totals per Class | | 99,999,999,999 | 99,999,999,999 | 99,999,999,999 | 99,999,999,999 | 99,999,999,999 | |
| ----- | | | | | | | |
| Totals per Product | | 99,999,999,999 | 99,999,999,999 | 99,999,999,999 | 99,999,999,999 | 99,999,999,999 | |

4.7 TL Usage Fees

4.7.1 TL001 System Transaction Overview

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

XML Report Structure

M/O Text Report Heading

tl001

rptHdr

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

tl001Grp, repeated 0 ... variable times:

tl001KeyGrp

participantGrp

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

tl001Grp1, repeated 1 ... variable times:

tl001KeyGrp1

businessUnitGrp

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

tl001Grp2, repeated 1 ... variable times:

tl001KeyGrp2

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

tl001Rec, repeated 1 ... variable times:

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

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999

```

```

Currency
-----
XXX

```

```

MARKET  T A NUMBER  NUMBER          SYNCHRONOUS TRANSACTION FEES  CURRENT  MONTH
GROUP  T  OF TA    OF TR    LIMIT  FLOOR  RATIO  P.RATIO  0-50%  50-100%  100%-  DAY AMOUNT  TO DATE
-----
XXXXXXXX X X 9999999999 9999999999 9999999999 9999999999 9999999999 9999999999 99999999.99 99999999.99 99999999.99 9999999999.99 9999999999.99

TOTAL PER DAY          99999999.99 99999999.99 99999999.99 9999999999.99 9999999999.99

```

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 186 |

4.7.2 TL100 Order to Trade Ratio

| | |
|--------------|---|
| Description | <p>This report provides each member with his month to date OTR's and the total volume of binding orders and quotes which had been added, modified, deleted and executed in the order book since the beginning of a month until the respective day. Furthermore, it provides those volumes split by trader. This information is provided per ISIN and OTR instrument group on the respective day. Furthermore, respective volume factors and floors will be provided.</p> <p>This report is automatically distributed to all member. No report selection is available for this report.</p> <p>This report will be available until January 2nd, 2018.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tl100

rptHdr

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

tl100Grp, repeated 0 ... variable times:

tl100KeyGrp

participantGrp

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

tl100Grp1, repeated 1 ... variable times:

tl100KeyGrp1

businessUnitGrp

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

tl100Grp2, repeated 1 ... variable times:

tl100KeyGrp2

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

tl100Rec, repeated 1 ... variable times:

| | | |
|-----------------------|---|---------------------------------|
| user | m | Trader |
| sumPartIdOtrOrderQty | m | Total Trader OTR Order Qty |
| sumPartIdExecOrderQty | m | Total Trader Executed Order Qty |
| sumOtrOrderQty | m | Sum OTR Order Qty |
| sumOtrExecOrderQty | m | Sum OTR Executed Order Qty |

Text Report Structure

Participant Participant Long Name

XXXX XX

BU BU Long Name BU Identifier Act Trade Day of Month Num Trade Days in Month

XX 99999 99 99

OTR Mkt Grp IsinCod OTR MTD Violation Prelim Violation Final Volume Factor otrFloor

XX 999.9999 X X 99999999999 99999999999999

Trader Total Trader OTR Order Qty Total Trader Executed Order Qty

XXXX 99999999999999 99999999999999

Sum OTR Order 99999999999999

Sum OTR Executed Order Qty 99999999999999

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 188 |

4.7.3 TL900 Daily Order and Quote Transactions

| | |
|--------------|---|
| Description | <p>This report contains the aggregation of transactions under the German HFT Law. It is calculated on a daily basis and shows number for the report creation dates, average of the last 249 days, average of the preceeding 250 days and the new 250 days average including the report day. For calculation purposes transactions include:</p> <ul style="list-style-type: none"> - Order and Quote Additions - Order and Quote Modifications - Order and Quote Deletions <p>This report is automatically distributed to all member. No report selection is available for this report.</p> <p>This report will be available until January 2nd, 2018.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tl900

rptHdr

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

tl900Grp, repeated 0 ... variable times:

tl900KeyGrp

participantGrp

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

tl900Grp1, repeated 1 ... variable times:

tl900KeyGrp1

businessUnitGrp

| | | |
|----------------|---|--------------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| avg249250Dat | m | Start 249-250 Date |

| | | |
|--|---|---------------------|
| avgPrev250Dat | m | Start Prev 250 Date |
| <u>t1900Rec</u> , repeated 1 ... variable times: | | |
| acctTypGrp | m | Ac |
| numOfTransactions | m | NoOfTrans |
| avgOf249Days | m | AvgOf249Days |
| avgOf250Days | m | AvgOf250Days |
| avgOfPrev250Days | m | AvgOfPrev250Days |

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

```

4.8 TR Trading Regulatory

4.8.1 TR100 Order to Trade Ratio Report

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

XML Report Structure

M/O Text Report Heading

tr100

rptHdr

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

tr100Grp, repeated 0 ... variable times:

tr100KeyGrp

participantGrp

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

tr100Rec1, repeated 1 ... variable times:

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

tr100Grp1, repeated 1 ... variable times:

tr100KeyGrp1

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

tr100Rec2, repeated 1 ... variable times:

| | | |
|------------|---|-------------|
| trDay | m | TRADING DAY |
| mmPrgrmCod | o | MM PROGRAM |

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

Text Report Structure

| | |
|-------------|--------------------------------------|
| Participant | Participant Long Name |
| ----- | ----- |
| XXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX |

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

| |
|--------------|
| Product |
| ----- |
| XXXXXXXXXXXX |

| TRADING DAY | MM | PROGRAM | MM | PACKAGE | MM | REQ | GRACE | FACTOR | VOLUME | GRACE | FACTOR | COUNT | MINIMUM | VALUE | VOLUME | MINIMUM | VALUE | COUNT |
|----------------|--------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------|
| SMC-FULLFILLED | LIMIT | VOLUME | BASE | LIMIT | COUNT | PRODUCT | FACTOR | VOLUME | PRODUCT | FACTOR | COUNT | LIMIT | TYPE | VOLUME | LIMIT | TYPE | COUNT | |
| OTR VOLUME | OTR | COUNT | LIMIT | USAGE | VOLUME | LIMIT | USAGE | COUNT | VIOLATION | | | | | | | | | |
| 31-12-09 | XXXX | XXXX | 99.9999 | | | | 9.9999 | | | 9.9999 | | | 999999 | | 999999 | | | |
| | 999999999999 | 999999999999 | | | | | 99.9999 | | | 99.9999 | | | XXXXXXXXXXXXXXXX | | XXXXXXXXXXXXXXXX | | | |
| X | | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | 999999999999.9999 | |
| 999999.9999 | 999999.9999 | | 999999.9999 | | | 999999.9999 | | | 999999.9999 | X | | | | | | | | |

4.8.2 TR101 MiFID II OTR Report

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

XML Report Structure

M/O Text Report Heading

tr101

rptHdr

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

tr101Grp, repeated 0 ... variable times:

tr101KeyGrp

participantGrp

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

tr101Grp1, repeated 1 ... variable times:

tr101KeyGrp1

businessUnitGrp

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

tr101Grp2, repeated 1 ... variable times:

tr101KeyGrp2

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

tr101Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Act Trade Day of Month Num Trade Days in Month

XX 99999 99 99

OTR Mkt Grp IsinCod OTRvol OTRno Violation MaxRatioVol MaxRatioNo FloorVol FloorNo

XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXX 99999.9999 99999.9999 X 999999999 999999999 9999999 9

Trader TotTrdrOrdrVol TotTrdrExecVol TotTrdrOrdrNo TotTrdrExecNo

XXXX 999999999999 999999999999 999999999 999999999

SumOTROrdrVol 999999999999999

SumOTRExecVol 999999999999999

SumOTROrdrNo 9999999999

SumOTRExecNo 9999999999

4.8.3 TR102 Excessive System Usage Report

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

XML Report Structure

M/O Text Report Heading

tr102

rptHdr

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

tr102Grp, repeated 0 ... variable times:

tr102KeyGrp

participantGrp

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

tr102ProdGrp, repeated 1 ... variable times:

tr102KeyGrp1

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

tr102ProdRec1, repeated 1 ... variable times:

| | | |
|------------|---|---------------|
| trDay | m | TRADING DAY |
| tradVolume | m | TRADED VOLUME |

tr102ProdRec2, repeated 1 ... variable times:

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

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

Product

XXXXXXXXXXXXX

TRADING DAY TRADED VOLUME

31-12-09 999999999999

TRADING DAY LIMIT TYPE GRACE FACTOR MM-BASE VOL FACTOR FLOOR TYPE FLOOR MM PROGRAM MM PACKAGE MM REQ
QUOTE PERFORMANCE SPREAD QUALITY SMC-FULLFILLED TRANSACTION LIMIT TRANSACTION COUNT VIOLATION VIOLATION COUNT
CLASSIFICATION EXCESS TRANSACTIONS HEADROOM FEE_EUR

31-12-09 XXXXXXXXX 9.9999 999999999999 9999 XXXXXXXXXXXX 999999999999 XXXX XXXXX 99.9999
 9.9999 9.9999 X 999999999999 999,999,999 X 99
 XXXXXXXXX 999999999999 9.9999 99999.99

4.8.4 TR160 Identifier Mapping Error

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

XML Report Structure

M/O Text Report Heading

tr160

rptHdr

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

tr160Grp, repeated 0 ... variable times:

tr160KeyGrp

participantGrp

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

tr160Grp1, repeated 1 ... variable times:

tr160KeyGrp1

businessUnitGrp

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

tr160Rec, repeated 0 ... variable times:

| | | |
|-----------------|---|-----------|
| exchangeOrderId | m | Order ID |
| shortCodeId | m | ShortCode |
| errDescription | m | Error |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 199 |

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Order ID      ShortCode      Error
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

```

4.8.5 TR161 Identifier Mapping Status

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

XML Report Structure

M/O Text Report Heading

tr161

rptHdr

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

tr161Grp, repeated 0 ... variable times:

tr161KeyGrp

participantGrp

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

tr161Grp1, repeated 1 ... variable times:

tr161KeyGrp1

businessUnitGrp

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

tr161Rec, repeated 0 ... variable times:

| | | |
|--------------|---|--------------|
| dateUploaded | m | DateUploaded |
| shortCodeId | m | ShortCode ID |
| longValue | m | Long Value |
| classRule | m | ClassRule |
| validFrom | m | ValidFrom |
| validTo | m | ValidTo |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 202 |

4.8.6 TR162 Algo HFT Error

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

XML Report Structure

M/O Text Report Heading

tr162

rptHdr

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

tr162Grp, repeated 0 ... variable times:

tr162KeyGrp

participantGrp

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

tr162Grp1, repeated 1 ... variable times:

tr162KeyGrp1

businessUnitGrp

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

tr162Rec, repeated 1 ... variable times:

| | | |
|----------------|---|--------------|
| dateUploaded | m | DateUploaded |
| algoId | m | AlgoID |
| errDescription | m | Error |

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

DateUploaded    AlgoID      Error
-----
31-12-09  XXXXXXXXXXXXXXXXXXXX XXXXXXXX

```

4.8.7 TR163 Algo HFT Status

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

XML Report Structure

M/O Text Report Heading

tr163

rptHdr

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

tr163Grp, repeated 0 ... variable times:

tr163KeyGrp

participantGrp

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

tr163Grp1, repeated 1 ... variable times:

tr163KeyGrp1

businessUnitGrp

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

tr163Rec, repeated 1 ... variable times:

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

4.8.8 TR900 Daily Order and Quote Transactions

Description This report contains the aggregation of transactions under the German HFT Law. It is calculated on a daily basis and shows numbers for the report creation date, average of the last 249 days, average of the preceeding 250 days and the new 250 days average including the report date.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr900

rptHdr

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

tr900Grp, repeated 0 ... variable times:

tr900KeyGrp

participantGrp

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

tr900Grp1, repeated 1 ... variable times:

tr900KeyGrp1

businessUnitGrp

| | | |
|--------------------|---|--|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| transDate | m | Report Date |
| movAvgTransDate | m | Starting date of 250 Mov. AVG. excl. report date |
| movAvgTransRepDate | m | Starting date of 250 Mov. AVG. incl. report date |

tr900Rec, repeated 1 ... variable times:

| | | |
|------------|---|---------|
| acctTypCod | m | Account |
|------------|---|---------|

4.8.9 TR901 MiFID II Message Rate Report

| | |
|--------------|---|
| Description | <p>This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only. No report selection is available for this report.</p> <p>This report is sorted by:</p> <ul style="list-style-type: none"> Member Month ISIN <p>This report will be available starting December 4th, 2017.</p> <p>This report is available only for cash markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tr901

rptHdr

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

tr901Grp, repeated 0 ... variable times:

tr901KeyGrp

participantGrp

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

tr901Grp1, repeated 1 ... variable times:

tr901KeyGrp1

businessUnitGrp

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

tr901Grp2, repeated 1 ... variable times:

tr901KeyGrp2

instrumentGrp, repeated 1 ... variable times:

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

tr901Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

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

NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M
-----
9999999 9999999 99999999 9999999999 9999999999 999999999999 9999 9999 9999
```

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 211 |

4.8.10 TR902 Daily Order and Quote Transactions

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

XML Report Structure

M/O Text Report Heading

tr902

rptHdr

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

tr902Grp, repeated 0 ... variable times:

tr902KeyGrp

participantGrp

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

tr902Grp1, repeated 1 ... variable times:

tr902KeyGrp1

businessUnitGrp

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

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

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Product
-----
XXXXXXXXXXXX

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

```

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 213 |

4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

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

XML Report Structure

M/O Text Report Heading

tt132

rptHdr

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

tt132Grp, repeated 0 ... variable times:

tt132KeyGrp

participantGrp

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

tt132Grp1, repeated 1 ... variable times:

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Descriptions | Page 215 |

4.9.2 TT133 Trading Risk Events

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

XML Report Structure

M/O Text Report Heading

tt133

rptHdr

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

tt133Grp, repeated 0 ... variable times:

tt133KeyGrp

participantGrp

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

tt133Grp1, repeated 1 ... variable times:

tt133KeyGrp1

businessUnitGrp

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

tt133Grp2, repeated 1 ... variable times:

tt133KeyGrp2

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

tt133Rec, repeated 1 ... variable times:

| | | |
|------------|---|-------------|
| audtEntId | m | Entered by |
| audtApprId | m | Approved by |

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

Text Report Structure

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

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

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

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

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


4.9.3 TT135 Risk Event Report

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

XML Report Structure

M/O Text Report Heading

tt135

rptHdr

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

tt135Grp, repeated 0 ... variable times:

tt135KeyGrp

participantGrp

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

tt135Grp1, repeated 1 ... variable times:

tt135KeyGrp1

businessUnitGrp

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

tt135Rec, repeated 1 ... variable times:

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
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Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

```

5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

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

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

Table 5.1 - Tag Formats

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

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

| | |
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6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

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

6.2 accountName

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

6.3 accruedDistribution

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

6.4 accruedFunding

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

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.5 acctTypCod

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|----------------------|
| A | | Agent account |
| G | | Giveup account |
| M | | Market Maker account |
| P | | Proprietary account |

Where used: TR900 Daily Order and Quote Transactions

6.6 acctTypGrp

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

Format alphanumeric 2

| <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
 TL900 Daily Order and Quote Transactions

6.7 accumQty

Description

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

| | |
|-----------------------------|---------------|
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Format numeric 9

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

6.8 accumTim

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

Format TimeFormat

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

6.9 action

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

Format alphanumeric 40

Where used: TT133 Trading Risk Events

6.10 activationType

Description This field contains the activation type.

Format alphanumeric 6

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

6.11 activity

Description This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.12 actnCod

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

Format alphanumeric 1

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

Where used: TT135 Risk Event Report

| | |
|-----------------------------|---------------|
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6.13 actTradeDay

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

Format numeric 2

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

6.14 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.15 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

6.16 aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

| <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

6.17 algoId

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

Format alphanumeric 20

Where used: TR162 Algo HFT Error
TR163 Algo HFT Status

6.18 alphaOrderNo

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

Format alphanumeric 12

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

6.19 annualisationFactor

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

Format numeric 3

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

| | |
|-----------------------------|---------------|
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6.20 approvalTime

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

6.21 armvm

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

6.22 aT

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

6.23 audtApprId

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

| | |
|-----------------------------|---------------|
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Where used: TT133 Trading Risk Events

6.24 audtEntId

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

Format alphanumeric 30

Where used: TT133 Trading Risk Events

6.25 audtExecId

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

Format alphanumeric 30

Where used: TT133 Trading Risk Events

6.26 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

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

6.27 audtValBefore

Description This field indicates the Audit Trail Data Before change.

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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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

6.28 **avg249250Dat**

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

Format DateFormat

Where used: TL900 Daily Order and Quote Transactions

6.29 **avgOf249Days**

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

Format numeric 12

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

6.30 **avgOf250Days**

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

Format numeric 12

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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Where used: TL900 Daily Order and Quote Transactions
TR900 Daily Order and Quote Transactions

6.31 avgOfPrev250Days

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

Format numeric 12

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

6.32 avgPrev250Dat

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

Format DateFormat

Where used: TL900 Daily Order and Quote Transactions

6.33 baseCnt

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.34 baseVol

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.35 beneficiary

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

Format alphanumeric 9

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

6.36 bestExecution

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

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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6.37 bidPrc

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

6.38 bidQty

| | |
|-------------|--|
| Description | This field indicates the quantity of an order which has been submitted or has not yet been executed. |
| Format | numeric 9 |
| Where used: | TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary |

6.39 businessDay

| | |
|-------------|---|
| Description | This field contains current business day. |
| Format | alphanumeric 10 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.40 businessDayOffset

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

Where used: TA115 Total Return Futures Parameters

6.41 businessUnit

Description This field indicates the business unit.

Format alphanumeric 8

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Selective RFQ Service Maintenance
- TE610 Selective RFQ Service Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TR101 MiFID II OTR Report
- TR160 Identifier Mapping Error
- TR161 Identifier Mapping Status
- TR162 Algo HFT Error
- TR163 Algo HFT Status

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

6.42 businessUnitId

Description This field indicates numeric identifier of the business unit.

Format numeric 6

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Selective RFQ Service Maintenance
- TE610 Selective RFQ Service Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TR101 MiFID II OTR Report
- TR160 Identifier Mapping Error

TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.43 busUntLngName

Description This field indicates long name of the business unit.

Format alphanumeric 40

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Selective RFQ Service Maintenance
- TE610 Selective RFQ Service Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions
 TR101 MiFID II OTR Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.44 buyCod

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------|
| B | Buy | |
| S | Sell | |
| P | Payr | (Derivatives specific) |
| R | Recr | (Derivatives specific) |

Where used:

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

| | |
|-----------------------------|---------------|
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6.45 cashBsktRefId

| | |
|-------------|--|
| Description | The field contains the textual specification for the cash basket reference ID, which is a unique reference ID of the equity cash basket linked to the transaction. |
| Format | alphanumeric 32 |
| Where used: | TE545 Daily TES Maintenance |

6.46 category

| | | |
|----------------------------|--|---------------------|
| Description | This field contains the user category. | |
| Format | alphanumeric 28 | |
| <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 | |

6.47 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 | |

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

6.48 classRule

Description States type of the long value.

Format alphanumeric 1

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

Where used: TR161 Identifier Mapping Status

6.49 clearingParticipant

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

Format alphanumeric 5

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

6.50 clearingPrc

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

Format numeric signed 9, 5

Where used: TE810 T7 Daily Trade Confirmation

| | |
|-----------------------------|---------------|
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6.51 clearingPriceOffset

| | |
|-------------|--|
| Description | This field indicates the clearing price offset of the variance futures contract. |
| Format | numeric 12, 6 |
| Where used: | TA114 Variance Futures Parameter |

6.52 clearingQty

| | |
|-------------|---|
| Description | This field contains the clearing quantity when it differs from the order executed quantity. |
| Format | numeric 9 |
| Where used: | TE810 T7 Daily Trade Confirmation |

6.53 clearingTakeUpMember

| | |
|-------------|---|
| Description | This field indicates the name of the participant, which did the take-up. |
| Format | alphanumeric 5 |
| Where used: | RD135 Trade Enrichment Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail |

6.54 clientIdentifier

| | |
|-------------|---|
| Description | This field contains the Code used to identify the client of an order for agent account of the member or participant of the trading venue. |
| Format | alphanumeric 20 |

| | |
|-----------------------------|---------------|
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| XML Report Reference Manual | Version 1.0.9 |
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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

6.55 clientRef

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

Format alphanumeric 20

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

6.56 closTime

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

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

6.57 cntrClasCod

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| C | Call | |
| P | Put | |

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

6.58 **cntrExpDat**

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

Format DateFormat

Where used: TA113 Complex and Flexible Instrument Definition

6.59 **cntrVersNo**

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

Format numeric 1

Where used: TA113 Complex and Flexible Instrument Definition

6.60 **complianceInfo**

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

Format alphanumeric 20

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

| | |
|-----------------------------|---------------|
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6.61 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

6.62 couponFrq

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

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.63 couponRat

Description This field contains the textual specification for the coupon rate, which is the yearly rate of interest a bond receives on its face value.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.64 couponVarOfs

Description This field contains the textual specification for the variable offset rate, which is expressed as +/- n basis points (reference rate). It is applicable for EFS transactions only.

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.65 couponVarRef

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

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.66 covReq

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

Format numeric 5

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

6.67 covTim

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

Format TimeFormat

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.68 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.69 Crossed

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

Format alphanumeric 1

| <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

6.70 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.71 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.72 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.73 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.74 currDayAmnt

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

Format numeric 11, 2

Where used: TL001 System Transaction Overview

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.75 currSetlmtPrc_1

| | |
|-------------|---|
| Description | This field contains the current settlement price of a contract. |
| Format | numeric 9, 5 |
| Where used: | TE930 T7 Daily Trade Statistics |

6.76 currTypCod

| | |
|-------------|---|
| Description | This field indicates the currency in which transactions will be settled. The currency code is based on the ISO standard. |
| Format | alphanumeric 3 |
| Where used: | CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB080 Monthly Fee and Rebate Statement TC540 Daily Order Maintenance TC550 Open Order Detail TD930 Daily Trade Statistics TE545 Daily TES Maintenance TL001 System Transaction Overview |

6.77 cust

| | |
|-------------|--|
| Description | This field contains the customer-related information provided during the entry of the transaction. |
| Format | alphanumeric 12 |
| Where used: | TC812 T7 Daily Prevented Self-Matches TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.78 customerInstr

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

Format alphanumeric 1

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

6.79 customIndex

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

Format numeric signed 12, 6

Where used: TE545 Daily TES Maintenance

6.80 dailyDistribution

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

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.81 dailyFunding

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.82 **dateUploaded**

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

Format DateFormat

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

6.83 **dayCutLim**

Description This field contain the day cut off limit.

Format numeric 10

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

6.84 **daySettlDate**

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.85 **daysToMaturity**

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

6.86 **dayTesVol**

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

6.87 **dayTotVol**

| | |
|-------------|---|
| Description | This field contains the total volume of the current day. |
| Format | numeric 9 |
| Where used: | TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics |

6.88 **dCutLim**

| | |
|-------------|---|
| Description | This field contains the daily cut limit, which is the maximum number of quote requests used for calculating the daily violation percentage. |
| Format | numeric 10 |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance

6.89 dealFreeText

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

Format alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance

6.90 dealId

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

Format alphanumeric 20

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

6.91 dealItem

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

Format numeric 10

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.92 dealPrc

| | |
|-------------|---|
| Description | This field contains the price of the Deal generated in the context of Selective RFQ service. |
| Format | numeric signed 9, 5 |
| Where used: | TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary |

6.93 dealQty

| | |
|-------------|---|
| Description | This field contains the quantity of the Deal generated in the context of Selective RFQ service. |
| Format | numeric 9 |
| Where used: | TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary |

6.94 dealQuoteId

| | |
|-------------|--|
| Description | This field contains the Quote ID of the Quote which is part of the Deal generated in the context of the Selective RFQ service. |
| Format | alphanumeric 20 |
| Where used: | TE600 Selective RFQ Service Maintenance |

6.95 dealReportId

| | |
|-------------|--|
| Description | This field contains the Deal ID provided by the Requester as part of the Order that resulted in this Deal. |
| Format | alphanumeric 20 |

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|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TE600 Selective RFQ Service Maintenance

6.96 dealStatus

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

Format alphanumeric 1

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

Where used: TE600 Selective RFQ Service Maintenance

6.97 dealTime

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

Format TimeFormat18

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

6.98 dealUpdateTime

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

Format TimeFormat18

Where used: TE600 Selective RFQ Service Maintenance

6.99 defaultClearingPriceOffset

| | |
|-------------|--|
| Description | This field indicates the default value used to initialize the clearing price offset of new variance futures contracts. |
| Format | numeric 12, 6 |
| Where used: | TA114 Variance Futures Parameter |

6.100 deletedQty

| | |
|-------------|---|
| Description | In case of SMP (Self-Match Prevention), this field contains the total deleted quantity due to SMP. For incoming orders/quote sides, this is the sum of the smpDeletedQty and any other cancelled quantity according to the Self-Match Prevention rule. For resting orders/quote sides deletedQty is identical to smpDeletedQty. |
| Format | numeric 9 |
| Where used: | TC812 T7 Daily Prevented Self-Matches TE812 Daily Prevented Self-Matches |

6.101 delProtected

| | | |
|---------------------|---|--|
| Description | This field contains the information whether a user is protected from deletion by the business unit service administrator. | |
| Format | alphanumeric 1 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| 0 | F | False - is not protected from deletion |
| 1 | T | True - is protected from deletion |
| Where used: | RD115 User Profile Status | |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.102 **deltaExch**

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

Format alphanumeric 1

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

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

6.103 **discFactor**

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

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.104 **disclaimer**

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.105 **distributionIndex**

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

Format numeric signed 12, 6

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TA115 Total Return Futures Parameters

6.106 dlyHghPrc

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

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.107 dlyHghPrcSignd

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

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.108 dlyLowPrc

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

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.109 dlyLowPrcSignd

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Tag Descriptions | Page 257 |

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.110 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

6.111 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.112 effMaxCalSprdQty

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

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.113 effMaxOrdrQty

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.114 effMaxTESQty

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

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.115 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.116 elapsedNoTradingDays

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

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.117 enableAgencyAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.118 enableBESTAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.119 enableMarketMakingAcct

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

Format alphanumeric 1

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

| | |
|-----------------------------|---------------|
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| XML Report Reference Manual | Version 1.0.9 |
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Where used: RD115 User Profile Status

6.120 enableProprietaryAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.121 enableRisklessPrincipalAcct

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

Format numeric 1

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

Where used: RD115 User Profile Status

6.122 endDat

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

Format DateFormat

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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Where used: TE545 Daily TES Maintenance

6.123 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

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

6.124 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.125 entryDate

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

Format DateFormat

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

6.126 entryTime

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

Format TimeFormat18

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

6.127 envText

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

Format alphanumeric 1

| <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
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report

TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.128 errDescription

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

Format alphanumeric 1

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

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.129 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.130 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.131 etiFeeReb

Description This field contains the ETI fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.132 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

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Where used: CB080 Monthly Fee and Rebate Statement

6.133 eventActivity

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

Format alphanumeric 1

| <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 Selective RFQ Service Maintenance

6.134 eventId

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

Format alphanumeric 20

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

6.135 eventOpenQty

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

Format numeric 9

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.136 eventOverallQty

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

Format numeric 9

Where used: TE600 Selective RFQ Service Maintenance

6.137 eventReportId

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

Format alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance

6.138 eventSide

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

Format alphanumeric 1

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

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

6.139 eventStartTime

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

Format TimeFormat18

Where used: TE600 Selective RFQ Service Maintenance

6.140 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | OPEN | Open |
| 2 | CLOSE | Close |
| 3 | EXP | Expired |

Where used: TE600 Selective RFQ Service Maintenance

6.141 eventTotalDealQty

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

Format numeric 9

Where used: TE600 Selective RFQ Service Maintenance

6.142 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

| | |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | I | Indicative |
| 2 | F | Firm |

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

6.143 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

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

6.144 exchangeOrderId

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

Format alphanumeric 20

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

6.145 exchCurrTypCod

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

Format alphanumeric 3

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

6.146 **exchNam**

Description This field contains the exchange name.

Format alphanumeric 5

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

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

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TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD980 Excessive System Usage Report
 TD981 Month-to-Date OTR
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TL100 Order to Trade Ratio
 TL900 Daily Order and Quote Transactions
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error

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

6.147 **exchRat**

| | |
|-------------|--|
| Description | This field indicates the exchange rate with the clearing house / Billing currency. |
| Format | numeric 16, 9 |
| Where used: | CB042 Fee Per Executed Order TC810 T7 Daily Trade Confirmation |

6.148 **execIdentifier**

| | |
|-------------|---|
| Description | This field is used to identify the person or algorithm with the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the information of submitting trader for MIFID-II reporting requirement and refers to execution within firm. |
| Format | alphanumeric 20 |
| Where used: | TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail |

6.149 **execPrc**

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

| | |
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Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.150 execQty

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

Format numeric 9

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

6.151 execQualifier

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

Format alphanumeric 7

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------------|
| 24 | Natural | Entered by Natural person |
| 22 | Algo | Entered by Algorithm |

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

6.152 execTime

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

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

6.153 exerStylTyp

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | American |
| E | | European |

Where used: TA113 Complex and Flexible Instrument Definition

6.154 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

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

6.155 expiryDate

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

Format DateFormat

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

6.156 expRat

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

Format numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.157 expSettlDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

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6.158 expToBeQuot

| | |
|-------------|--|
| Description | This field contains the number of expirations to be quoted as an obligation to a market maker program. |
| Format | numeric 5 |
| Where used: | TD954 Stressed Market Conditions TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |

6.159 factDat

| | |
|-------------|--|
| Description | This field indicates the reporting business day. |
| Format | DateFormat |
| Where used: | TD954 Stressed Market Conditions TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD |

6.160 feeAdj

| | |
|-------------|--|
| Description | This field contains the fee adjustment type. |
| Format | alphanumeric 40 |
| Where used: | CB080 Monthly Fee and Rebate Statement |

| | |
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6.161 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.162 feeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.163 feeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.164 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement

| | |
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6.165 feeEUR

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

6.166 feeFloor

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

6.167 feePRatio

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

6.168 feePrvDayAmnt

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

| | |
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Where used: CB050 Fee Overall Summary

6.169 feePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.170 feeRatio

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

Format numeric 8

Where used: TL001 System Transaction Overview

6.171 feeTypCod

Description This field contains the Fee Type Code.

Format alphanumeric 3

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

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

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

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

6.172 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

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

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

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

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

Where used:

CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

| | |
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6.173 feeYtdAmnt

| | |
|-------------|---|
| Description | This field contains the Fee Year To Date Amount. Current year's calculated fees at previous month's value per fee type (does not include fees from deleted clearing relationships). |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.174 finalIndex

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

6.175 fixClOrdId

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

6.176 fixedRat

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

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6.177 flexAcctInfo

Description This field contains the flexible account information entered by members as free format text in order to segregate their clients positions.

Format alphanumeric 32

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

6.178 floor

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

Format numeric 12

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

6.179 floorNo

Description This field provides the different floors of the number based OTR for regular members and market makers.

Format numeric 1

Where used: TR101 MiFID II OTR Report

6.180 floorType

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

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| | |
|-------------|---|
| Format | alphanumeric 12 |
| Where used: | TD980 Excessive System Usage Report TD981 Month-to-Date OTR TR102 Excessive System Usage Report |

6.181 floorVol

| | |
|-------------|--|
| Description | This field displays the minimum number of otr free transactions per member on that day (can be increased by higher number of trades, see field "limit"). |
| Format | numeric 7 |
| Where used: | TR101 MiFID II OTR Report |

6.182 flxCntrSynProdId

| | |
|-------------|--|
| Description | This field contains a synthetic product ID for flexible contracts. It is derived from regular product ID by configuring it according to the settlement type and exercise type. |
| Format | alphanumeric 4 |
| Where used: | TA113 Complex and Flexible Instrument Definition |

6.183 flxOptCntrExerPrc

| | |
|-------------|---|
| Description | This field contains the flexible option contract exercise price, which is defined by the participant. It is the price at which the underlying will be received or delivered when the contract is exercised. |
| Format | numeric 9, 4 |
| Where used: | TA113 Complex and Flexible Instrument Definition |

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6.184 freeText1

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

Format alphanumeric 12

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

6.185 freeText2

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

Format alphanumeric 12

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

6.186 freeText3

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

Format alphanumeric 12

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

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6.187 freeText4

| | |
|-------------|--|
| Description | This field contains the text entered by the participant. This field displays the content of the memberInternalOrderNumber. |
| Format | alphanumeric 16 |
| Where used: | RD135 Trade Enrichment Rule Status |

6.188 fulfCovTimInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.

Format alphanumeric 3

| <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

6.189 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | NO | |
| 1 | YES | |

Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.190 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

6.191 fulfPackIdxInd

Description This field indicates whether the market maker package requirement for the minimum number of quotes on index based option products is fulfilled.

Format alphanumeric 1

| <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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6.192 fulfPackInd

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

Format alphanumeric 3

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

Where used: TD955 Building Block Liquidity Provider Measurement

6.193 fulfQuoReqViolPct

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

Format alphanumeric 3

| <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

6.194 fulfSizeCovInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the larger size requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

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

Where used: TD955 Building Block Liquidity Provider Measurement

6.195 **fulfSmcCovrdTimeInd**

Description This field indicates whether for this product the SMC Covered Time is greater than or equal to the SMC Required Time (mtd). Valid Values: YES and NO

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.196 **fulfSpreadCovInd**

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the tighter spread requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

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

Where used: TD955 Building Block Liquidity Provider Measurement

6.197 **fulfStrategyQrInd**

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

Format alphanumeric 3

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

Where used: TD955 Building Block Liquidity Provider Measurement

6.198 fulfViolInd

Description This field indicates whether the sum of violations is less or equal to the maximum number of tolerated violation days.

Format alphanumeric 3

| <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

6.199 fulfVolInd

Description This field indicates whether the sum of market maker volume is greater than or equal to the required monthly volume.

Format alphanumeric 3

| <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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6.200 fundingDays

Description This field represents the Funding Days calculated as the calendar day difference between the current and the previous Day Settlement date.

Format numeric 2

Where used: TA115 Total Return Futures Parameters

6.201 fundingRate

Description This field represents the Funding Rate entered on that business day and used for the Daily Funding calculation, i.e. the periodic or the overnight interest rate determined on the previous evening.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.202 goodQuoReqResp

Description This field contains the good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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

6.203 graceFactor

Description This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.

Format numeric 5, 4

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

6.204 graceFactorCnt

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the transaction based OTR.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

6.205 graceFactorVol

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR.

Format numeric 5, 4

| | |
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Where used: TR100 Order to Trade Ratio Report

6.206 halfMtdDays

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

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.207 hdgTyp

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

Format alphanumeric 3

| <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

6.208 headroom

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

Format numeric 5, 4

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

6.209 highPrc

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

Format numeric signed 9, 5

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

6.210 inactivated

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

Format alphanumeric 1

| <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

6.211 initDispQty

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

Format numeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.212 instBusDate

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

| | |
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Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.213 instManual

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

Format alphanumeric 1

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

Where used: TA114 Variance Futures Parameter

6.214 instNam

Description This field contains the instrument long name.

Format alphanumeric 30

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR901 MiFID II Message Rate Report

6.215 instrumentId

Description This field indicates the instrument identification.

Format numeric 20

Where used:

- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Selective RFQ Service Maintenance
- TE610 Selective RFQ Service Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TE930 T7 Daily Trade Statistics
- TR901 MiFID II Message Rate Report

6.216 instrumentMnemonic

Description This field contains the instrument mnemonic.

Format alphanumeric 40

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail

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TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TR901 MiFID II Message Rate Report

6.217 instrumentSubType

| | |
|-------------|---|
| Description | This field describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage. |
| Format | alphanumeric 7 |
| Where used: | TA113 Complex and Flexible Instrument Definition |

6.218 instrumentType

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

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

Where used:

- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TR901 MiFID II Message Rate Report
- TT132 Market Maker Protection

6.219 instTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.220 investIdentifier

| | |
|-------------|---|
| Description | This field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code. |
| Format | alphanumeric 20 |
| Where used: | TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail |

6.221 investQualifier

| | | |
|---------------------|---|---------------------------|
| Description | This field is required to distinguish between natural persons {National_ID} and Algos {Algo ID} | |
| Format | alphanumeric 7 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| 24 | Natural | Entered by Natural person |
| 22 | Algo | Entered by Algorithm |
| Where used: | TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail | |

6.222 isBroker

| | |
|-------------|---|
| Description | This field indicates when the TES trade is entered by a broker, i.e. when the initiating user is not an approving trader. |
| Format | alphanumeric 1 |

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

Where used: TE545 Daily TES Maintenance

6.223 isDisclosed

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

Format alphanumeric 1

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

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

6.224 isinCod

Description This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance

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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
TL100 Order to Trade Ratio
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.225 isUSFlg

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.226 item

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

Format numeric 6

Where used: TE610 Selective RFQ Service Best Execution Summary

6.227 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

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

6.228 legexecPrc

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

Format numeric signed 9, 5

Where used: TE545 Daily TES Maintenance

6.229 level

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

Format alphanumeric 1

| <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

| | |
|-----------------------------|---------------|
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6.231 limitCnt

| | |
|-------------|--|
| Description | The respective maximum transaction based OTR threshold per product. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds. |
| Format | numeric 17, 4 |
| Where used: | TR100 Order to Trade Ratio Report |

6.232 limitTypeCnt

| | |
|-------------|--|
| Description | The field indicates whether the member was qualified for MMThreshold for the transaction based OTR, possible values are "MM Threshold. /. Non-MM Threshold". |
| Format | alphanumeric 16 |
| Where used: | TR100 Order to Trade Ratio Report |

6.233 limitTypeVol

| | |
|-------------|---|
| Description | The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MM Threshold. /. Non-MM Threshold". |
| Format | alphanumeric 16 |
| Where used: | TR100 Order to Trade Ratio Report |

6.234 limitVol

| | |
|-------------|--|
| Description | The respective maximum volume based OTR threshold per product provided. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds. |
| Format | numeric 17, 4 |

Where used: TR100 Order to Trade Ratio Report

6.235 limOrdrPrc

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

Format numeric signed 9, 5

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

6.236 limType

Description This field shows the type of transaction limit.

Format alphanumeric 8

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | All | |
| S | Standard | |

Where used: CB069 Transaction Report
TD980 Excessive System Usage Report
TR102 Excessive System Usage Report

6.237 limUsageCnt

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

| | |
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Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

6.238 limUsageVol

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

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

6.239 liqProvActivity

Description This flag is used to indicate whether an order, quote or TES trade side is related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be counted towards meeting related market making obligations.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | FALSE |
| 1 | T | TRUE |

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

6.240 logNam

Description This field indicates the login name of the user.

Format alphanumeric 11

| | |
|-----------------------------|---------------|
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Where used: RD115 User Profile Status

6.241 longValue

Description 35 alphanumerical characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible

Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

6.242 lowPrc

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

Format numeric signed 9, 5

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

6.243 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

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|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.244 IstTrdPrc

| | |
|-------------|---|
| Description | This field contains the last trade price. |
| Format | numeric signed 9, 5 |
| Where used: | TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics |

6.245 IstValPrc

| | |
|-------------|---|
| Description | This field contains the last valid price. |
| Format | numeric signed 9, 5 |
| Where used: | TD930 Daily Trade Statistics |

6.246 matchDeal

| | |
|-------------|--|
| Description | This field contains match Deal ID - sequential number. |
| Format | numeric 10 |
| Where used: | TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation |

6.247 matchEvent

| | |
|-------------|--|
| Description | This field contains match Event ID - sequential number. |
| Format | numeric 10 |
| Where used: | TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
| Production | 18.12.2017 |
| XML Report Tag Descriptions | Page 313 |

6.248 MatchInstCrossId

| | |
|-------------|---|
| Description | This field contains the optional SMP-ID entered by the user and determines together with the business unit ID the context of the self-match prevention check. |
| Format | numeric 10 |
| Where used: | TC540 Daily Order Maintenance TC550 Open Order Detail TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE812 Daily Prevented Self-Matches |

6.249 matchStep

| | |
|-------------|--|
| Description | This field contains match step ID - sequential number. |
| Format | numeric 10 |
| Where used: | TC540 Daily Order Maintenance TC810 T7 Daily Trade Confirmation TC910 T7 Daily Match Step Activity TE810 T7 Daily Trade Confirmation TE910 T7 Daily Trade Activity |

6.250 matchType

| | |
|-------------|---|
| Description | The point in the matching process at which the order was matched. |
| Format | alphanumeric 1 |

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| XML Report Reference Manual | Version 1.0.9 |
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|-----------------------|---------------------------|
| 1 | INCOMING_ORDER | Auto-match incoming order |
| 2 | BOOK_INITIATING_ORDER | Auto-match resting order |
| 3 | AUCTION | Auction |
| 4 | UNCROSSING | Uncrossing |
| 5 | BEST_EXECUTION | Best Execution |
| 6 | VDO_MIDPOINT | VDO Midpoint |

Where used: TC540 Daily Order Maintenance

6.251 maxCalSprdQty

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

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.252 maxNoBookOrdersBu

Description This field contains the Maximum number of open orders and quote sides on trading business unit level for a specific product.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant

6.253 maxNoBookOrdersPerFutureBu

Description This field contains the Maximum number of open orders and quote sides on trading business unit level for all futures.

Format numeric 6

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant

6.254 maxNoBookOrdersPerFutureSes

Description This field contains the Maximum number of open orders and quote sides on single session level for all futures.

Format numeric 6

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

6.255 maxNoBookOrdersPerOptionBu

Description This field contains the Maximum number of open orders and quote sides on trading business unit level for all options.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant

6.256 maxNoBookOrdersPerOptionSes

Description This field contains the Maximum number of open orders and quote sides on single session level for all options.

Format numeric 6

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

6.257 maxNoBookOrdersSes

Description This field contains the Maximum number of open orders and quote sides on single session level for a specific product.

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Format numeric 6

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

6.258 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

6.259 maxOrdrQty

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

Format numeric 9

Where used: RD115 User Profile Status
RD125 User Transaction Size Limit Status

6.260 maxRatioMarket12M

Description This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as Transactions12Month/TradingSec12Month.

Format numeric 4

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

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|-----------------------------|---------------|
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| XML Report Reference Manual | Version 1.0.9 |
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6.261 maxRatioMarketDate

| | |
|-------------|--|
| Description | This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactions/NoSecDate. |
| Format | numeric 4 |
| Where used: | TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions |

6.262 maxRatioMarketMtd

| | |
|-------------|--|
| Description | This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsMTD/NoSecMTD. |
| Format | numeric 4 |
| Where used: | TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions |

6.263 maxRatioNo

| | |
|-------------|--|
| Description | This field contain the defined maximum ratio of the instrument group of the respective ISIN. |
| Format | numeric 9 |
| Where used: | TR101 MiFID II OTR Report |

6.264 maxRatioVol

| | |
|-------------|---|
| Description | This field contains the defined maximum ratio of the instrument group of the respective ISIN. |
| Format | numeric 10 |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TR101 MiFID II OTR Report

6.265 maxTESQty

Description This field indicates the maximum amount in the product currency that the member can trade while entering an off-book transaction.

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.266 membCcpClgIdCod

Description This field indicates the CCP clearing member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.267 membClgIdCod

Description This field indicates the general clearing member or direct clearing member.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and
 Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD982 Special Report French Equity Options

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TD983 Regulatory Market Making MTD
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TT135 Risk Event Report

6.268 membClgIdNam

Description This field contains the full name of clearing institution of the member.

Format alphanumeric 50

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

6.269 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

6.270 membExchIdNam

| | |
|-------------|--|
| Description | This field indicates the name of the member institution, which describes a legal entity (here in the context of the exchange member). |
| Format | alphanumeric 50 |
| Where used: | <p> 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 </p> |

6.271 membId

| | |
|-------------|---|
| Description | This field contains the member ID. |
| Format | alphanumeric 5 |
| Where used: | <p>CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition TA114 Variance Futures Parameter TA115 Total Return Futures Parameters TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD930 Daily Trade Statistics TD954 Stressed Market Conditions TD980 Excessive System Usage Report TD981 Month-to-Date OTR TD983 Regulatory Market Making MTD TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TE930 T7 Daily Trade Statistics TL001 System Transaction Overview</p> |

TL100 Order to Trade Ratio
 TL900 Daily Order and Quote Transactions
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.272 membLglNam

Description This field contains the legal name of the member.

Format alphanumeric 40

Where used:

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

TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD954 Stressed Market Conditions
 TD980 Excessive System Usage Report
 TD981 Month-to-Date OTR
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TL100 Order to Trade Ratio
 TL900 Daily Order and Quote Transactions
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.273 **minimumSmcDuration**

| | |
|-------------|---|
| Description | This field indicates the minimum duration of SMC per product and month. |
| Format | TimeFormat |
| Where used: | TD954 Stressed Market Conditions |

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|-----------------------------|---------------|
| T7 Release 6.0 | |
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6.274 **minimumSmcDurationFulInd**

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

6.275 **minimumValueCnt**

| | |
|-------------|--|
| Description | This field contains the correction term which corrects for cases where the number of trades is not sufficient for an reasonable transaction based OTR. |
| Format | numeric 7 |
| Where used: | TR100 Order to Trade Ratio Report |

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 |

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

- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- TL001 System Transaction Overview
- TT133 Trading Risk Events

6.278 mmBase

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

Format numeric 12

Where used:

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

6.279 mmPackCod

Description This field contains the Market Maker Package on that trading day if applicable (depends on the product).

Format alphanumeric 5

Where used:

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

6.280 mmpActivity

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

Format alphanumeric 1

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

Where used: TT132 Market Maker Protection

6.281 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 10

Where used: TT132 Market Maker Protection

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

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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| <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: TD980 Excessive System Usage Report
 TD981 Month-to-Date OTR
 TR100 Order to Trade Ratio Report
 TR102 Excessive System Usage Report

6.285 mmpTimeWindow

Description This field contains the market maker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.286 mmpVega

Description This field contains the market maker protection vega.

Format numeric 10

Where used: TT132 Market Maker Protection

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6.287 mmpVolume

| | |
|-------------|---|
| Description | This field contains the market maker protection volume. |
| Format | numeric 10 |
| Where used: | TT132 Market Maker Protection |

6.288 mmReq

| | |
|-------------|---|
| Description | This field shows Market Maker requirement to be fulfilled on that trading day to be eligible for Market Maker fee structure for that Month. |
| Format | numeric 6, 4 |
| Where used: | TD980 Excessive System Usage Report TD981 Month-to-Date OTR TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report |

6.289 mnthlyReq

| | |
|-------------|--|
| Description | This field contains the monthly required violation percentage. |
| Format | numeric 6, 2 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance TD955 Building Block Liquidity Provider Measurement |

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6.290 mnthToDate

| | |
|-------------|---|
| Description | This field displays the accumulated transaction limit fees for each market group for the current month. |
| Format | numeric 11, 2 |
| Where used: | TL001 System Transaction Overview |

6.291 movAvgTransDate

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

6.292 movAvgTransRepDate

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

6.293 mrtyDat

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

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| T7 Release 6.0 | |
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6.294 mtdCutLim

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

Format numeric 10

Where used: TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance

6.295 mtdDays

Description This field contains the total trading days till date

Format numeric 2

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

6.296 mtdNoProdsFulfilPack

Description This field indicates the month-to-date number of products in a package with the status "FULFILLED" requirement (see TD957). Field type should be integer, with maximum value of 999.

Format numeric 3

Where used: TD955 Building Block Liquidity Provider Measurement

6.297 mtdOrderedVol

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

| | |
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Format numeric 13

Where used: TD981 Month-to-Date OTR

6.298 mtdOtr

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

Format numeric 7, 4

Where used: TD981 Month-to-Date OTR

6.299 mtdTesVol

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

Format numeric 9

Where used: TE930 T7 Daily Trade Statistics

6.300 mtdTotVol

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

Format numeric 9

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

6.301 mtdVolLim

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

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|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Format numeric 12

Where used: TD981 Month-to-Date OTR

6.302 mthPackReq

Description This field contains the number of options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.303 mthPackReqEq

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

Format numeric 5

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

6.304 mthPackReqIdx

Description This field contains the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.

Format numeric 5

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

6.305 mthReqCovTim

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

Format TimeFormat

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

6.306 mthReqQuoReqViolP

Description This field contains the required the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package that must not be exceeded.

Format numeric 6, 2

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

6.307 mthReqViol

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

Format numeric 5

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

6.308 mthReqVol

Description This field contains the required monthly volume.

Format numeric 9

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

6.309 nbrEqOptToBeQuot

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

Format numeric 5

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

6.310 nbrExrPrcToBeQuot

Description This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.

Format numeric 5

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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

6.311 nbrIdxOptToBeQuot

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

Format numeric 5

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

6.312 nbrToBeQuot

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

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.313 nbrTolViolDays

Description This field contains the number of maximum tolerated days with violation in the market maker program.

Format numeric 5

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

6.314 nextBusDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.315 nextTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.316 nomVal

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

Format numeric 9

Where used: TE545 Daily TES Maintenance

6.317 noRmmInstrumentsFulfilled

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

Format numeric 5

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Where used: TD983 Regulatory Market Making MTD

6.318 noRmmMtdDaysFulfilled

Description This field indicates the number of trading days (MTD) where the RMM requirement was fulfilled.

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.319 noSecDate

Description Daily number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format numeric 6

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

6.320 noSecMtd

Description Month-to-date number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format numeric 7

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

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6.321 noTransactionsDate

Description This field contains the number of relevant order and quote messages for the report date per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on a proprietary account.

Format numeric 9

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

6.322 noTransactionsMtd

Description This field contains the number of relevant order and quote messages for the report month per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on a proprietary account.

Format numeric 10

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

6.323 numberOfBuy

Description This field contains the number of traded buy orders.

Format numeric 9

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

6.324 numberOfLegs

Description This field contains the number of legs of the complex instrument (values 1 - 99).

Format numeric 2

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Where used: TA113 Complex and Flexible Instrument Definition
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.325 numberOfSell

Description This field contains the number of traded sell orders.

Format numeric 9

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

6.326 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.327 numbOfTr

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.328 numOfTransactions

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

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Format numeric 12

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

6.329 numTradeDays

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

Format numeric 2

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

6.330 offerPrc

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

Format numeric signed 9, 5

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

6.331 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 9

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

6.332 openBuyOrders

Description This field indicates total number of open buy orders.

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Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.333 openBuyVolume

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

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.334 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.335 openSellVolume

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

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

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6.336 **opnClsCod**

Description This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation

6.337 **opnIntQty**

Description Number of open positions in a futures or option contract which have not yet been closed out by an offsetting transaction.

Format numeric 9

Where used: TE930 T7 Daily Trade Statistics

6.338 **opnPrc**

Description This field contains the opening price on the current day.

Format numeric signed 9, 5

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

6.339 **optTrnIdNo**

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

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Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.340 optUsedQty

Description This field indicates the traded quantity of the options block trade given in reference to be used for the Vola Trade.

Format numeric 9

Where used: TE545 Daily TES Maintenance

6.341 orderedVol

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.342 ordersCnt

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

Format numeric 13

Where used: CB069 Transaction Report
TR100 Order to Trade Ratio Report

6.343 orderVol

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

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| XML Report Reference Manual | Version 1.0.9 |
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Format alphanumeric 13

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

6.344 **ordOriginFirm**

Description This field contains external cooperation partner ID used in selected cooperation links such as with KRX.

Format alphanumeric 7

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

6.345 **ordrMktVal**

Description This field contains order market value.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.346 **ordrNo**

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

Format alphanumeric 20

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

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.347 **ordrPrtFilCod**

| | |
|-------------|---|
| Description | This field contains order part fill code, which indicates whether an order was fully or partially executed. |
| Format | alphanumeric 1 |
| Where used: | TC540 Daily Order Maintenance TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation |

6.348 **ordrQty**

| | |
|-------------|--|
| Description | This field contains the remaining order quantity of the transaction, which has not been executed yet. |
| Format | numeric 9 |
| Where used: | TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail |

6.349 **ordrQty1**

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

6.350 **ordrTyp**

| | |
|-------------|-------------------------------------|
| Description | This field contains the order type. |
| Format | alphanumeric 1 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-------------------------------|
| 1 | REG | Regular Order |
| 2 | STP | Stop Order |
| 3 | ICE | Iceberg Order (Cash specific) |
| 4 | OCO | One Cancels Other |
| 5 | QUO | Quote Side |

| | |
|-------------|---|
| Where used: | TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches |
|-------------|---|

6.351 originCountryCode

| | |
|-------------|--|
| Description | This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2. |
| Format | alphanumeric 2 |
| Where used: | TE540 Daily Order Maintenance TE545 Daily TES Maintenance |

6.352 otrFloor

| | |
|-------------|--|
| Description | This field displays the minimum number of otr free transactions per member on that day (can be increased by higher number of trades, see field "limit"). |
| Format | numeric 15 |
| Where used: | TL100 Order to Trade Ratio |

6.353 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TL100 Order to Trade Ratio
TR101 MiFID II OTR Report

6.354 otrMonthToDate

Description This field displays order to trade ratio month to date.

Format numeric 7, 4

Where used: TL100 Order to Trade Ratio

6.355 otrNo

Description This field provides the value of the OTR based on numbers.

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report

6.356 otrViolatedFinal

Description This field displays final OTR violation during the month.

Format alphanumeric 1

Where used: TL100 Order to Trade Ratio

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.357 otrViolatedPreliminary

| | |
|-------------|---|
| Description | This field displays preliminary OTR violation during the month. |
| Format | alphanumeric 1 |
| Where used: | TL100 Order to Trade Ratio |

6.358 otrVol

| | |
|-------------|--|
| Description | This field displays order to trade ratio month to date. |
| Format | numeric 10, 4 |
| Where used: | TR100 Order to Trade Ratio Report TR101 MiFID II OTR Report |

6.359 ovnRat

| | |
|-------------|---|
| Description | This field indicate the overnight interest rate (EONIA for instance) given in percentage. |
| Format | numeric signed 6, 4 |
| Where used: | TA114 Variance Futures Parameter |

6.360 packCod

| | |
|-------------|---|
| Description | This field contains the code of the market maker package to which the member has subscribed. A package is a collection of various products and minimum market maker obligations towards it. |
| Format | alphanumeric 5 |

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used:

- TD942 Daily Advanced Market Making Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD949 MTD - Advanced Market Making Strategy Quote Request Performance
- TD955 Building Block Liquidity Provider Measurement
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD959 Designated Market Making Measurement
- TD982 Special Report French Equity Options

6.361 parentDeal

Description This field contains the parent deal ID of a reversed deal - sequential number.

Format numeric 10

Where used:

- TC810 T7 Daily Trade Confirmation
- TE810 T7 Daily Trade Confirmation

6.362 participant

Description This field indicates the name of the participant, which is a legal entity.

Format alphanumeric 5

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.363 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement

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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
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TD980 Excessive System Usage Report
 TD981 Month-to-Date OTR
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL001 System Transaction Overview
 TL100 Order to Trade Ratio
 TL900 Daily Order and Quote Transactions
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.364 pendingDeletion

| | |
|-------------|--|
| Description | This field contains the information of the order deletion status |
| Format | alphanumeric 1 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | | No Pending Deletion |
| 1 | P | Pending Deletion |

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.365 persistent

Description This field contains the information of the order persistency status

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | N | Non-persistent |
| 1 | P | Persistent |

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance

6.366 prc

Description This field contains the Price of the quote side.

Format numeric signed 9, 5

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.367 prelimIndex

Description This field represents the Preliminary Index set to the previous day Underlying Index and used intraday for the calculation of preliminary clearing prices.

Format numeric signed 12, 6

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Where used: TA115 Total Return Futures Parameters

6.368 priceDecomposition

Description This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user.

Format alphanumeric 1

| <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

6.369 priorityDate

Description This field contains the date corresponding to the priority time of the given order, which is in generic date format.

Format DateFormat

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE550 Open Order Detail

6.370 priorityTime

Description This field contains the priority time of the given order, which is in generic time format.

Format TimeFormat18

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Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE550 Open Order Detail

6.371 prodBusDate

Description This field represents the Business Date on which the following TRF Product Parameters apply.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.372 prodFactCnt

Description This field contains a factor for the transaction based OTR for the respective product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility in the respective product.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

6.373 prodFactVol

Description This field contains a factor for the volume based OTR for the respective product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility in the respective product.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

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6.374 prodManual

Description This field indicates when some manual entries overwrite the variance futures product parameters.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-------------------------------|
| 0 | F | False - Automatic Calculation |
| 1 | T | True - Manual Update |

Where used: TA114 Variance Futures Parameter

6.375 prodTim

Description This field indicates the accumulated time the product was available in the trading period (trading or fast market).

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and
 Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD982 Special Report French Equity Options

6.376 prodTradDat

Description This field indicates the trading date of the variance futures product parameters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.377 product

Description This field indicates the product.

Format alphanumeric 12

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB069 Transaction Report
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD945 MTD - Regular Market Making Quote Request Performance
- TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD949 MTD - Advanced Market Making Strategy Quote Request Performance
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD959 Designated Market Making Measurement

TD980 Excessive System Usage Report
 TD981 Month-to-Date OTR
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TR100 Order to Trade Ratio Report
 TR102 Excessive System Usage Report
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection

6.378 prodVolM

Description This field contains the monthly product volume of the market maker account of the member.

Format numeric signed 8

Where used: TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement

6.379 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

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Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.380 qty

Description This field contains the Quantity of the Quote Side

Format numeric 9

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.381 qtyFixed

Description This flag indicates whether the Quantity is fixed.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | False |
| 1 | T | True |

Where used: TE600 Selective RFQ Service Maintenance

6.382 quoInd

Description This field contains the quote indicator.

Format alphanumeric 1

Where used: CB062 Designated Sponsor Refund

6.383 quoReqTot

| | |
|-------------|--|
| Description | This field contains the total quote requests submitted for a product in the reporting period. |
| Format | numeric 5 |
| Where used: | <p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> |

6.384 quoReqViol

| | |
|-------------|--|
| Description | This field contains quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations. |
| Format | numeric 10 |
| Where used: | <p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> |

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.385 **quoReqViolPct**

Description This field contains the quote request violation percentage, which is the valid quote request violations in proportion to the valid quote requests in the respective market maker program.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement

6.386 **quoteFreeText**

Description This field contains the free text provided by the respondent to requester as part of the quote.

Format alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance

6.387 **quoteId**

Description This field contains the Quote ID generated by the Selective RFQ Service.

Format alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary

6.388 **quotePerformance**

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 5, 4

| | |
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Where used: TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TR102 Excessive System Usage Report

6.389 quoteSizeQuality

Description This field contains Quote Size Quality on that trading day which is the average size (number of contracts) quoted per product for a given period

Format numeric 12

Where used: TD981 Month-to-Date OTR

6.390 quotQty

Description This field contains the number of quote transactions per member,account and instrument(ISIN).

Format numeric 9

Where used: CB068 Transaction Overview

6.391 randHighQty

Description This field contains the random high quantity for iceberg order.

Format numeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.392 randLowQty

Description This field contains the random low quantity for iceberg order.

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Format numeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.393 ratio

Description This field contains the instrument leg ratio (values 1 - 999).

Format numeric 3

Where used: TA113 Complex and Flexible Instrument Definition
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.394 ratioMarket12M

Description This field is defined as the sum of Transactions12Month of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of TradingSec12Month of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 4

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.395 ratioMarketDate

Description This field is defined as the sum of NoTransactionsDate of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 4

| | |
|-----------------------------|---------------|
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Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.396 ratioMarketMtd

Description This field is defined as the sum of noTransactionsMTD of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 4

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.397 ratioSingle12M

Description This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.

Format numeric 4

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.398 ratioSingleDate

Description This field contains the ratio of an ISIN (for Cash Market) or Product (for Derivatives Market) on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".

Format numeric 4

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

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6.399 ratioSingleMtd

| | |
|-------------|---|
| Description | This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd". |
| Format | numeric 4 |
| Where used: | TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions |

6.400 realisedVar

| | |
|-------------|---|
| Description | This field indicates the realised variance calculated from the underlying closing prices since the contract introduction. |
| Format | numeric 12, 6 |
| Where used: | TA114 Variance Futures Parameter |

6.401 realisedVol

| | |
|-------------|---|
| Description | This field indicates the realised volatility defined as the squared root of the realised variance |
| Format | numeric 5, 2 |
| Where used: | TA114 Variance Futures Parameter |

6.402 reason

| | |
|-------------|--|
| Description | This field contains the reason of activity reported. |
| Format | numeric 4 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 0 | | NO SPECIFIC REASON |
| 1 | Add | ADD ORDER REQUEST |
| 2 | Chg | MODIFY ORDER REQUEST |
| 3 | Del | DELETE ORDER REQUEST |
| 4 | AllOrd | DELETE ALL ORDERS REQUEST |
| 5 | IOC | IOC |
| 6 | Lm2Mkt | MODIFY LIMIT TO MARKET |
| 7 | FOK | FOK |
| 8 | Mtch | BOOK ORDER MATCH |
| 9 | AddQuo | ADD QUOTE SIDE REQUEST |
| 10 | ChgQuo | MODIFY QUOTE SIDE REQUEST |
| 11 | DelQuo | DELETE QUOTE SIDE REQUEST |
| 12 | AllQuo | DELETE ALL QUOTES REQUEST |
| 13 | RejQuo | QUOTE SIDE REJECTION |
| 22 | InstSt | CHANGE INSTRUMENT STATE |
| 23 | ProdSt | CHANGE PRODUCT STATE |
| 26 | DataLd | REFERENCE DATA LOAD |
| 27 | ImUp | IMAGE START UP |
| 28 | ImDown | IMAGE SHUT DOWN |
| 30 | IncReq | INCOMING REQUEST |
| 34 | QuoCrs | QUOTE SIDES CROSSING |
| 35 | MktTrg | MARKET ORDER TRIGGERED |
| 36 | AddTrg | ORDER ADDED AND TRIGGERED |
| 37 | ChgTrg | ORDER REPLACED AND TRIGGERED |
| 44 | IntraD | INTRADAY STARTUP PROCESSING |
| 45 | SOD | START OF DAY PROCESSING |
| 46 | EOD | END OF DAY PROCESSING |
| 47 | ExpSer | SERIES EXPIRATION |
| 48 | ExpOrd | ORDER EXPIRATION |
| 49 | ActCAO | CLOSING AUCTION ONLY ORDER ACTIVATION |
| 50 | InaCAO | CLOSING AUCTION ONLY ORDER INACTI- VATION |
| 51 | ActOAO | OPENING AUCTION ONLY ORDER ACTIVATION |
| 52 | InaOAO | OPENING AUCTION ONLY ORDER ACTIVATION |
| 53 | ActAO | AUCTION ONLY ORDER ACTIVATION |
| 54 | InaAO | AUCTION ONLY ORDER INACTIVATION |

| | | |
|-----|--------------------|--|
| 55 | IceRef | ICEBERG PEAK REFILL |
| 56 | ComCA | COMMIT CLOSING AUCTION |
| 64 | OCOTrg | OCO ORDER TRIGGERING |
| 65 | NewID | CREATE NEW ID NUMBER |
| 66 | AddCpx | ADD COMPLEX INSTRUMENT REQUEST |
| 67 | DelCpx | DELETE COMPLEX INSTRUMENT REQUEST |
| 68 | AAddCx | AUTO ADDED COMPLEX INSTRUMENT |
| 69 | ADelCx | AUTO DELETED COMPLEX INSTRUMENT |
| 70 | ChgCpx | UPDATE COMPLEX INSTRUMENT |
| 71 | AChgCx | AUTO UPDATED COMPLEX INSTRUMENT |
| 72 | StpTrg | STOP ORDER TRIGGERING |
| 73 | MMPTrg | MARKET MAKER PROTECTION |
| 74 | InaQuo | QUOTE INACTIVATION |
| 75 | ReaQuo | QUOTE REACTIVATION |
| 76 | DataCh | REFERENCE DATA UPDATE |
| 77 | IBBO | IBBO UPDATE |
| 78 | DataCh | REFERENCE DATA UPDATE ADD |
| 79 | DataCh | REFERENCE DATA UPDATE CHANGE |
| 80 | DataCh | REFERENCE DATA UPDATE DELTE |
| 81 | QuoteCrossingQuote | QUOTE_CROSSING_QUOTE |
| 82 | PAPChk | POTENTIAL AUCTION PRICE CHECK |
| 83 | Susp | INSTRUMENT SUSPENSION |
| 84 | MMPPar | MARKET MAKER PARAMETER UPDATE REQUEST |
| 85 | InsStp | INSTRUMENT STOP |
| 86 | RPrCUp | REFERENCE PRICE UPDATE |
| 88 | ImFail | IMAGE FAILOVER |
| 89 | TierDn | TIER RUN DOWN |
| 90 | Intern | INTERNAL PROCESSING |
| 91 | QATExp | QUOTE_ACTIVATION_TIMER_EXPIRED |
| 92 | TierPD | TIER POST RUN DOWN |
| 93 | Heartb | GW HEARTBEAT |
| 94 | PrdDel | PRODUCT_DELETION |
| 97 | PDIOrd | PENDING ORDER DELETE |
| 98 | PDIQuo | PENDING QUOTE DELETE |
| 99 | PCaExc | PENDING CANCELLATION EXECUTED |
| 100 | SMPDel | DELETE DUE TO SELF MATCH PREVENTION |
| 101 | SMPChg | MODIFY DUE TO SELF MATCH |

| | | PREVENTION |
|-----|--------|---|
| 102 | AddFlx | ADD FLEX INSTRUMENT REQUEST |
| 103 | DelFlx | DELETE FLEX INSTRUMENT REQUEST |
| 104 | AdBstQ | ADD BEST QUOTE SIDE REQUEST |
| 105 | VDOMat | VDO MIDPOINT MATCH |
| 106 | CIBsO | BEST CLEANUP ADD ORDER |
| 107 | MtcBsQ | BEST QUOTE MATCH |
| 110 | Cross | CROSS TRADE ANNOUNCEMENT |
| 111 | RfQ | REQUEST FOR QUOTE |
| 112 | BOC | BOOK OR CANCEL |
| 113 | TrStUd | TRAILING STOP UPDATE |
| 114 | TrStTE | TRAILING STOP BC TIMER EXPIRED |
| 121 | DataLd | PERSISTENT DATA LOAD INITIATED |
| 122 | DataLd | RECOVERY INITIATED |
| 123 | DataLd | RECOVERY COMPLETED |
| 124 | DataEr | RECOVERY RESPONSE TIMER EXPIRED |
| 125 | EODIni | END OF DAY PROCESSING INITIATED |
| 126 | EODEnd | END OF DAY PROCESSING COMPLETED |
| 137 | RecQty | RECOV EXCEEDS MAXIMUM QTY |
| 138 | RecPrc | RECOV INVALID LIMIT PRICE |
| 139 | RecBU | RECOV NONEXISTENT OWNING BUID |
| 140 | RecPst | RECOV NOT PERSISTENT |
| 141 | RecUsr | RECOV NONEXISTENT OWNING USERID |
| 142 | RecSes | RECOV NONEXISTENT OWNING SESSIONID |
| 143 | RecStp | RECOV INVALID STOP PRICE |
| 144 | RecDel | RECOV MARKED FOR DELETE |
| 145 | RecIns | RECOV NONEXISTENT INSTRUMENT |
| 146 | RecREv | RECOV BUSINESS UNIT RISK EVENT |
| 147 | RecPrc | RECOV INVALID NET CHANGE LIMIT PRICE |
| 148 | PDIOrd | RECOV PENDING ORDER DELETE |
| 150 | FusBox | FUSEBOX EVENT |
| 151 | SchExp | AUTOMATIC SCHEDULER TIMER EXPIRED |
| 152 | SchWrn | AUTOMATIC SCHEDULER WARNING |
| 153 | ProdVI | PRODUCT WIDE VOLATILITY INTERRUPT |
| 154 | InstVI | INSTRUMENT SPECIFIC VOLATILITY INTERRUPT |
| 155 | CapAdj | CAPITAL ADJUSTMENT CLEANUP |
| 156 | RefMod | REFERENCE DATA MODIFICATION |

| | | CLEANUP |
|-----|--------|--|
| 157 | Initia | INITIAL CLEANUP |
| 158 | Ping | PING REQUEST |
| 160 | StopT | STOP TRADING |
| 161 | Panic | PANIC CANCEL |
| 162 | SesIn | SESSION LOGIN |
| 163 | SesOut | SESSION LOGOUT |
| 164 | SloPrt | SLOW PARTITION REJECT TXN TIMER EXPIRED |
| 165 | SloPrt | SLOW PARTITION |
| 167 | DelCpx | DELETE EOD COMPLEX INSTRUMENT |
| 168 | DataIv | PRODUCT POOL VALIDATION |
| 169 | DataIv | COMPLEX INSTRUMENT INSTRUCTION VALIDATION |
| 171 | RelAll | RELEASE ALL LIMITS |
| 172 | LimL1 | LIMIT LEVEL 1 BREACH |
| 173 | LimL2 | LIMIT LEVEL 2 BREACH |
| 174 | LimL3 | LIMIT LEVEL 3 BREACH |
| 175 | StopB | STOP BUTTON HIT |
| 176 | RelStp | STOP BUTTON RELEASE |
| 177 | SlowB | SLOW BUTTON HIT |
| 178 | RelSlw | SLOW BUTTON RELEASE |
| 179 | MbSts | MEMBER STATUS CHANGE |
| 180 | Feed | FEED AFTER UNCROSSING |
| 181 | Owner | ORDER CHANGE OWNERSHIP |
| 182 | DataEr | AUTO DELETED COMPLEX INSTRUMENT MISSING LEG |
| 183 | Halt | SET ALL PRODUCTS HALT |
| 184 | SloPrt | CHECK SLOW PARTITION |
| 185 | SloPrt | RESOLVE SLOW PARTITION |
| 186 | ErrPrt | CHECK SLOW PARTITION TIMER EXPIRED |
| 187 | ErrPrt | RESOLVE SLOW PARTITION TIMER EXPIRED |
| 191 | CorAct | CORPORATE ACTION EVENT |
| 192 | DivPay | DIVIDEND PAYMENT EVENT |
| 193 | FirstD | FIRST TRADING DATE EVENT |
| 194 | LastD | LAST TRADING DATE EVENT |
| 195 | ChPara | CHANGE OF TRADING PARAMETER EVENT |
| 196 | ChCur | CHANGE OF CURRENCY EVENT |

| | | |
|-----|--------|---------------------------------------|
| 197 | ChPrAs | CHANGE OF PRODUCT ASSIGNMENT EVENT |
| 198 | ChRPrc | CHANGE OF REFERENCE PRICE EVENT |
| 199 | MSDIOr | ORDER DEL REQ BY MS EVENT |
| 200 | CTR | Change of Tick Size |

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.403 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.404 recTypCod

Description This field contains the record type code, which is a sequence number used to technically distinguish between several different layout structures in the same report.

Format alphanumeric 1

Where used: RD110 User Profile Maintenance

6.405 refFeeAmnt

Description This field contains the refund fee amount.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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6.406 refPrc

Description This field contains the Reference Price provided by the Requester.

Format numeric signed 9, 5

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.407 refPrcTyp

Description This field provides the context of the reference price. UnderlyingPrice, CustomIndex

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | U | Underlying |
| 2 | C | Custom Index |

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.408 regOrderEvent

Description This field indicates events which affect an order or quote. The events are classified according to the scheme used in the regulatory reporting.

Format alphanumeric 2

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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 1 | NEWO | New order |
| 2 | TRIG | Triggered |
| 3 | REME | Replaced by the member/participant |
| 4 | REMA | Replaced by Market Supervision(automatic) |
| 5 | REMH | Replaced by Market Supervision(human intervention) |
| 6 | CHME | Change of status at initiative of the member/participant |
| 7 | CHMO | Change of status due to Market Supervision |
| 8 | CAME | Cancelled at the initiative of the member/participant |
| 9 | CAMO | Cancelled by Market Supervision |
| 10 | REMO | Rejected Order |
| 11 | EXPI | Expired Order |
| 12 | PARF | Partially filled |
| 13 | FILL | Filled |

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

6.409 repondentsQuoting

Description: Number of responders (Max = 50) with active quotes when the deal was created

Format: numeric 6

Where used: TE610 Selective RFQ Service Best Execution Summary

6.410 repPerFromDat

Description: This field contains reporting period from date, which is the first day included in the reporting period.

Format: DateFormat

| | |
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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 Performance

6.411 repPerToDat

Description This field contains reporting period to date, which is the last day included in the reporting period.

Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.412 reqMthVol

Description This field contains the required monthly volume of quotes to be provided by the member as an obligation to the market maker program.

Format numeric 9

Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

6.413 reqQty

Description This field indicates the request quantity.

Format numeric 9

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.414 reqTim

Description This field indicates the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.415 reqTime

Description This field contains the request time.

Format TimeFormat18

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.416 reqType

Description This field contains the type or request. Valid Values are RFC for cross request and RFQ for quote request.

Format alphanumeric 3

| | |
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| <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

6.417 requesterEnteringUser

Description This field contains the user who acted on-behalf of the Requester user.

Format alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.418 requesterOwnerBU

Description This field contains the Business Unit of the Requester user.

Format alphanumeric 8

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.419 requesterOwnerUser

Description This field contains the Requester user

Format alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

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6.420 requesterSide

Description This field contains the side of the requester in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| B | Buy | Buy |
| S | Sell | Sell |

Where used: TE600 Selective RFQ Service Maintenance

6.421 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd). It is the same as sumSmcReqTime.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.422 requote

Description This flag is set by requester to indicate that the respondent must quote again.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | False |
| 1 | T | True |

Where used: TE600 Selective RFQ Service Maintenance

6.423 respondentEnteringUser

Description This field contains the user who acted on-behalf of the Respondent user.

Format alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.424 respondentOwnerBU

Description This field contains the Business Unit of the Respondent user.

Format alphanumeric 8

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.425 respondentOwnerUser

Description This field contains the Respondent user.

Format alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.426 respondentSide

Description This field contains the side of the respondent in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| B | Buy | Buy |
| S | Sell | Sell |

Where used: TE600 Selective RFQ Service Maintenance

6.427 responsibleId

Description The field contains the email address of the person responsible for the testing and certification of algorithm.

Format alphanumeric 80

Where used: TR163 Algo HFT Status

6.428 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

| <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

6.429 rmmFulInd

Description This field indicates whether the RMM requirement is met MTD.

Format alphanumeric 3

| | |
|-----------------------------|---------------|
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Where used: TD983 Regulatory Market Making MTD

6.430 rmmMtdFulfilmentPct

Description This field indicates the average MTD fulfilment for the RMM requirement (in percent).

Format numeric 6, 2

Where used: TD983 Regulatory Market Making MTD

6.431 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches

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TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD980 Excessive System Usage Report
 TD981 Month-to-Date OTR
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TL100 Order to Trade Ratio
 TL900 Daily Order and Quote Transactions
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions

TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.432 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD954 Stressed Market Conditions
- TD980 Excessive System Usage Report
- TD981 Month-to-Date OTR
- TD983 Regulatory Market Making MTD
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance

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TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
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 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
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 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.433 rptNam

| | |
|-------------|---|
| Description | This field contains the report name. |
| Format | alphanumeric 30 |
| Where used: | CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant |

RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
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TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
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 TR160 Identifier Mapping Error
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 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.434 rptPrntEffDat

Description This field contains the report print effective date of the XML and generic text report.

Format DateFormat

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation

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TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD980 Excessive System Usage Report
 TD981 Month-to-Date OTR
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
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 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
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 TR100 Order to Trade Ratio Report
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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

TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.435 rptPrntEffTim

Description This field contains the report print effective time of the XML and generic text report.

Format TimeFormat

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
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- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD954 Stressed Market Conditions
- TD980 Excessive System Usage Report
- TD981 Month-to-Date OTR
- TD983 Regulatory Market Making MTD
- TE535 Cross and Quote Requests

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 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
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 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.436 rptPrntRunDat

Description This field contains report print run date of the XML and generic text report.

Format DateFormat

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
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TA115 Total Return Futures Parameters
TC230 Cross and Quote Requests
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TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

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 TR161 Identifier Mapping Status
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 TR163 Algo HFT Status
 TR900 Daily Order and Quote Transactions
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report

6.437 secuAdminCod

| | |
|-------------|--|
| Description | This field uniquely identifies the modifying user. |
| Format | alphanumeric 11 |
| Where used: | RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant |

6.438 secuLstClsPrc

| | |
|-------------|---|
| Description | This field contains the security last closing price at the last market closing. |
| Format | numeric signed 9, 5 |
| Where used: | TA114 Variance Futures Parameter |

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6.439 secuPrvClsPrc

| | |
|-------------|---|
| Description | This field contains the previous day closing price.Incase of derivative its the underlying or security in the market.Incase of Cash its the closing Price of the Instrument |
| Format | numeric 10, 5 |
| Where used: | TD930 Daily Trade Statistics |

6.440 secuShtNam

| | |
|-------------|--|
| Description | This field contains the security short name. |
| Format | alphanumeric 30 |
| Where used: | TE545 Daily TES Maintenance |

6.441 seriMthTrdQtyBst

| | |
|-------------|--|
| Description | This field contains the instrument total traded best quantity. |
| Format | numeric 9 |
| Where used: | TD930 Daily Trade Statistics |

6.442 seriMthTrdQtyVDO

| | |
|-------------|---|
| Description | This field contains the per month traded VDO quantity for the instrument. |
| Format | numeric 9 |
| Where used: | TD930 Daily Trade Statistics |

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6.443 seriTrdTotQtyBst

| | |
|-------------|--|
| Description | This field contains the instrument total traded best quantity. |
| Format | numeric 9 |
| Where used: | TD930 Daily Trade Statistics |

6.444 seriTrdTotQtyVDO

| | |
|-------------|---|
| Description | This field contains the instrument total traded VDO quantity. |
| Format | numeric 9 |
| Where used: | TD930 Daily Trade Statistics |

6.445 sessionId

| | |
|-------------|---|
| Description | This field contains the session ID. |
| Format | numeric 9 |
| Where used: | CB068 Transaction Overview CB069 Transaction Report RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TT132 Market Maker Protection |

6.446 settlAcct

| | |
|-------------|---|
| Description | This field contains the settlement account. |
| Format | alphanumeric 35 |

| | |
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Where used: RD115 User Profile Status
TC810 T7 Daily Trade Confirmation

6.447 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.448 settlBasis

Description This field represents the Daily Settlement Basis calculated in index points from the Daily Settlement TRF Spread (basis points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.449 settlClgPrc

Description This field represents the Daily Settlement Price calculated in Clearing Notation (index points) from the Settlement TRF spread.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.450 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3

| | |
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Where used: TC810 T7 Daily Trade Confirmation

6.451 **settlDat**

Description This field contains the settlement date, on which the delivery transaction will be completed.

Format DateFormat

Where used: TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance

6.452 **settlementPrc**

Description This field indicates the settlement price calculated from the settlement volatility.

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

6.453 **settlementVol**

Description This field indicates the settlement volatility used to calculate the settlement price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.454 **settlInst**

Description This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.

| | |
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Format alphanumeric 5

Where used: TE545 Daily TES Maintenance

6.455 **settlLocat**

Description This field contains the settlement location and is only relevant for Cash Market.

Format alphanumeric 5

Where used: RD115 User Profile Status
TC810 T7 Daily Trade Confirmation

6.456 **settlSpread**

Description This field represents the Daily Settlement TRF Spread entered in basis points as the Settlement Price in Trading Notation used to calculate the Daily Settlement Price in Clearing Notation (index points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.457 **settlTyp**

Description This field indicates the C7 settlement type.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|---------------------|---------------------|
| C | Cash Settlement | |
| P | Physical Settlement | |

Where used: TA113 Complex and Flexible Instrument Definition

| | |
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6.458 shortCodeId

Description The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

6.459 showPrc

Description This flag set by requester to show Bid and Offer price to the respondent.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | False |
| 1 | T | True |

Where used: TE600 Selective RFQ Service Maintenance

6.460 showQty

Description This flag set by requester to show open quantity to the respondent.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | False |
| 1 | T | True |

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.461 showSide

Description This flag set by requester to show side to the respondent.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | False |
| 1 | T | True |

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.462 shtQuoPct

Description This field contains short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format numeric 6, 2

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.463 sideBU

Description This field indicates the Business Unit of the approving trader for which a TES side has been entered.

Format alphanumeric 8

Where used: TE545 Daily TES Maintenance

6.464 sideFixed

Description This flag indicates whether the Side is fixed.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | False |
| 1 | T | True |

Where used: TE600 Selective RFQ Service Maintenance

6.465 sideId

Description This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.466 sideStatus

Description This field indicates the approving status of the TES side.

Format alphanumeric 3

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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | ENT | Pending |
| 2 | APP | Approved |
| 3 | AUT | Auto Approved |
| 4 | DEL | Deleted |
| 5 | EXE | Executed |

Where used: TE545 Daily TES Maintenance

6.467 sideTrader

Description This field indicates the user name of the approving trader for which a TES side has been entered.

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.468 sizeCovTim

Description This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours, where the larger size requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.469 smcAccumTime

Description This field indicates the accumulated SMC time during that day in the required expiries and strikes. It is used to calculate the quotation coverage.

Format TimeFormat

| | |
|-----------------------------|---------------|
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Where used: TD954 Stressed Market Conditions

6.470 smcCovrdTime

Description This field contains SMC covered time, which is the total time for which valid quotes were provided in the respective expiries and strikes during SMC.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.471 smcCovReq

Description This field contains Stressed Market Condition (SMC) coverage requirement, which is the percentage of the SMC trading period required to be covered by good quotes for a member registered as Liquidity Provider or Regulatory Market Maker.

Format numeric 5

Where used: TD954 Stressed Market Conditions

6.472 smcDayFulInd

Description This field contains an indication on whether on a trading day the SMC quotation requirement was met (1 = yes, 0 = no). It is used for the calculation of OTR and ESU fees.

Format numeric 1

Where used: TD954 Stressed Market Conditions

6.473 smcFullfilled

Description This field indicate whether a market maker has fullfilled his quoting obligations during the stress market conditions ("SMC").

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | FALSE |
| 1 | T | TRUE |

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.474 smcMtdFulfilledInd

Description This field indicates whether the SMC requirement per member and product is fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid Values: YES and NO.

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.475 smcReqTime

Description This field contains the required time for quotation during SMC in order to qualify for the respective incentives.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

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6.476 smcTime

| | |
|-------------|---|
| Description | This field contains the total time that the product was in SMC during that day. |
| Format | TimeFormat |
| Where used: | TD954 Stressed Market Conditions |

6.477 smpDeletedQty

| | |
|-------------|---|
| Description | This field contains the prevented self-match quantity. |
| Format | numeric 9 |
| Where used: | TC812 T7 Daily Prevented Self-Matches TE812 Daily Prevented Self-Matches |

6.478 spreadCovTim

| | |
|-------------|---|
| Description | This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours, where the tighter spread requirement is fulfilled. |
| Format | TimeFormat |
| Where used: | TD955 Building Block Liquidity Provider Measurement |

6.479 spreadQuality

| | |
|-------------|---|
| Description | This field contains Spread Quality on that trading day which is a performance measure based on the average spread of all series quoted in the strike price window of a Market Maker in a product for a day. |
| Format | numeric 5, 4 |

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Where used: TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TR102 Excessive System Usage Report

6.480 standardVar

Description This field indicates the standard variance defined at the end of the first trading day

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.481 standardVol

Description This field indicates the standard volatility defined as the squared root of the standard variance

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.482 statusInd

Description States the status of the mapping

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| N | N | New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from". |
| L | L | Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from" |
| | EMPTY | Delete. A "valid to" date has to be captured, with minimum same as "Report date". |

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Where used: TR161 Identifier Mapping Status

6.483 stopPrice

Description This field contains the order stop price, which is limit price provided by the participant.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE550 Open Order Detail

6.484 strtDat

Description This field contains the start date from which member's transactions are considered for generation of the report.

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.485 sumAcctFeeCrtDayAmnt

Description This field contains the fee sum of the current day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.486 sumAcctFeeCrtMthAmnt

Description This field contains the fee sum of the current month per account.

| | |
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Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.487 sumAcctFeeCrtMthBal

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

Where used: CB060 Fee Statement

6.488 sumAcctFeePrvDayAmnt

Description This field contains the fee sum of the previous day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.489 sumAcctFeePrvMthAmnt

Description This field contains the fee sum of the previous month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.490 sumAcctFeeYtdAmnt

Description This field contains the year-to-date fee sum per account.

Format numeric 15, 2

| | |
|-----------------------------|---------------|
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Where used: CB050 Fee Overall Summary

6.491 sumAcctOrdrQty

Description This field contains the total order quantity and per account.

Format numeric 13

Where used: CB060 Fee Statement

6.492 sumAcctOrdrVol

Description This field contains the total order volume and per account.

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.493 sumAcctTrnFeeAmnt

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.494 sumAccumTim

Description This field indicates the sum of the accumulated time.

Format TimeFormat

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Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.495 sumAllTrades

Description Accumulated number of trades included TES trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.496 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.497 sumClasDayTesVol

Description This field contains the accumulated TES Volume on the class code level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.498 sumClasDayTotVol

Description This field contains the accumulated Total Volume on the class code level.

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Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.499 sumClasMtdTesVol

Description This field contains the accumulated Monthly TES Volume on the class code level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.500 sumClasMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the class code level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.501 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.502 sumCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series).

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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

6.503 sumCovTimPercent

Description This field contains the sum of COVERED TIME per day in percentages.

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.504 sumCurrDayAmnt

Description This field displays the sum of the current day amounts over all market groups.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

6.505 sumCurrFeeCrtDayAmnt

Description This field contains the fee sum of the current day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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6.506 sumCurrFeeCrtMthAmnt

| | |
|-------------|--|
| Description | This field contains the fee sum of the current month per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.507 sumCurrFeeCrtMthBal

| | |
|-------------|--|
| Description | This field contains the fee sum of the current month per currency. |
| Format | numeric 15, 2 |
| Where used: | CB060 Fee Statement |

6.508 sumCurrFeePrvDayAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the previous day per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.509 sumCurrFeePrvMthAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the previous month per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

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6.510 sumCurrFeeYtdAmnt

| | |
|-------------|--|
| Description | This field contains the year-to-date fee sum per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.511 sumCurrOrdrQty

| | |
|-------------|--|
| Description | This field contains the total order quantity and per trading currency. |
| Format | numeric 13 |
| Where used: | CB060 Fee Statement |

6.512 sumCurrOrdrVol

| | |
|-------------|--|
| Description | This field contains the total order volume and per trading currency. |
| Format | numeric 13, 2 |
| Where used: | CB042 Fee Per Executed Order CB060 Fee Statement |

6.513 sumCurrTrnFee

| | |
|-------------|--|
| Description | This field contains the sum of the accumulated transaction fees. |
| Format | numeric 15, 2 |
| Where used: | CB042 Fee Per Executed Order |

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6.514 sumDayCutLim

| | |
|-------------|---|
| Description | This field contain the sum of day cut off limit. |
| Format | numeric 10 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.515 sumFeeAdjAmnt

| | |
|-------------|--|
| Description | This field contains the sum of fee adjustment amounts. |
| Format | numeric signed 15, 2 |
| Where used: | CB080 Monthly Fee and Rebate Statement |

6.516 sumFeeAmnt

| | |
|-------------|--|
| Description | This field contains the sum of fees. |
| Format | numeric signed 15, 2 |
| Where used: | CB080 Monthly Fee and Rebate Statement |

6.517 sumFeeConnAmnt

| | |
|-------------|--|
| Description | This field contains the sum of connection amounts. |
| Format | numeric signed 15, 2 |
| Where used: | CB080 Monthly Fee and Rebate Statement |

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6.518 sumGoodQuoReqResp

Description This field contains the sum of good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.519 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

6.520 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement

6.521 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 13, 2

Where used: CB060 Fee Statement

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6.522 sumInstDsAddCrt

| | |
|-------------|--|
| Description | This field contains the sum of the additional credits per instrument and Designated Sponsor. |
| Format | numeric signed 15, 2 |
| Where used: | CB062 Designated Sponsor Refund |

6.523 sumInstDsRefAmnt

| | |
|-------------|--|
| Description | This field contains the sum of the refund amounts per instrument and Designated Sponsor. |
| Format | numeric signed 15, 2 |
| Where used: | CB062 Designated Sponsor Refund |

6.524 sumInstIsinFeeCrtMthBal

| | |
|-------------|---|
| Description | This field contains the sum of the current month's fees per ISIN. |
| Format | numeric 15, 2 |
| Where used: | CB060 Fee Statement |

6.525 sumInstMembFeeCrtDayAmnt

| | |
|-------------|--|
| Description | This field contains the sum of order fees per transaction and per instrument type. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

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6.526 **sumInstMembFeeCrtMthAmnt**

| | |
|-------------|--|
| Description | This field contains the sum of current month fees per instrument type. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.527 **sumInstMembFeePrvDayAmnt**

| | |
|-------------|---|
| Description | This field contains the sum of current day's fees at previous day's value per fee type and per instrument type. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.528 **sumInstMembFeePrvMthAmnt**

| | |
|-------------|--|
| Description | This field contains the fee sum of current month's fees at previous months's value per fee type and per instrument type. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.529 **sumInstMembFeeYtdAmnt**

| | |
|-------------|---|
| Description | This field contains the current year's total calculated fees at current months's value per instrument type. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

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6.530 sumInstOrdrAddCrt

Description This field contains the sum of the additional credits per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.531 sumInstOrdrQty

Description This field contains the total order quantity and per Instrument.

Format numeric 13

Where used: CB060 Fee Statement

6.532 sumInstOrdrRefAmnt

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.533 sumInstOrdrTrdFee

Description This field contains the sum of the trading fee per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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6.534 sumInstOrdrVol

| | |
|-------------|--|
| Description | This field contains the total order volume and per Instrument. |
| Format | numeric 13, 2 |
| Where used: | CB042 Fee Per Executed Order CB060 Fee Statement |

6.535 sumInstQtAddCrt

| | |
|-------------|---|
| Description | This field contains the sum of the additional credits per instrument and quote. |
| Format | numeric signed 15, 2 |
| Where used: | CB062 Designated Sponsor Refund |

6.536 sumInstQtRefAmnt

| | |
|-------------|---|
| Description | This field contains the sum of the refund amounts per instrument and quote. |
| Format | numeric signed 15, 2 |
| Where used: | CB062 Designated Sponsor Refund |

6.537 sumInstTranFee

| | |
|-------------|---|
| Description | This field contains the sum of order fees per transaction and per Instrument. |
| Format | numeric 15, 2 |
| Where used: | CB042 Fee Per Executed Order |

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6.538 sumMembExcAddCrt

Description This field contains the sum of the additional credits per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.539 sumMembExcRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.540 sumMembFeeAmnt

Description This field contains the sum of the fee amount per member.

Format numeric signed 12, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.541 sumMembFeeCrtDayAmnt

Description This field contains the fee sum of the current day per clearing member.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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6.542 sumMembFeeCrtMthAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the current month per Business Unit. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.543 sumMembFeeCrtMthBal

| | |
|-------------|---|
| Description | This field contains the fee sum of the current month per Business Unit. |
| Format | numeric 15, 2 |
| Where used: | CB060 Fee Statement |

6.544 sumMembFeePrvDayAmnt

| | |
|-------------|--|
| Description | This field contains the fee sum of the previous day per clearing member. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.545 sumMembFeePrvMthAmnt

| | |
|-------------|--|
| Description | This field contains the fee sum of the previous month per clearing member. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

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6.546 sumMembFeeYtdAmnt

| | |
|-------------|--|
| Description | This field contains the year-to-date fee sum per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.547 sumMembOrdrQty

| | |
|-------------|---|
| Description | This field contains the total order quantity and per Business Unit. |
| Format | numeric 13 |
| Where used: | CB042 Fee Per Executed Order CB060 Fee Statement |

6.548 sumMembOrdrQty1

| | |
|-------------|--|
| Description | This field contains the total number of order transactions per business unit,account and instrument(ISIN). |
| Format | numeric 13 |
| Where used: | CB068 Transaction Overview |

6.549 sumMembOrdrVol

| | |
|-------------|---|
| Description | This field contains the total order volume and per Business Unit. |
| Format | numeric 13, 2 |
| Where used: | CB042 Fee Per Executed Order CB060 Fee Statement |

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6.550 sumMembQuotQty

| | |
|-------------|--|
| Description | This field contains the total number of quote transactions per business unit,account and instrument(ISIN). |
| Format | numeric 9 |
| Where used: | CB068 Transaction Overview |

6.551 sumMembTotBuyOrdr

| | |
|-------------|---|
| Description | This field contains the total of the order quantity bought per Member . |
| Format | numeric 9 |
| Where used: | TC810 T7 Daily Trade Confirmation |

6.552 sumMembTotQty

| | |
|-------------|---|
| Description | This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN). |
| Format | numeric 9 |
| Where used: | CB068 Transaction Overview |

6.553 sumMembTotSellOrdr

| | |
|-------------|--|
| Description | This field contains the total of the order quantity sold per Member. |
| Format | numeric 9 |
| Where used: | TC810 T7 Daily Trade Confirmation |

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6.554 sumMembTranFee

| | |
|-------------|--|
| Description | This field contains the sum of order fees per transaction and per Business Unit. |
| Format | numeric 15, 2 |
| Where used: | CB042 Fee Per Executed Order |

6.555 sumMembTxnCnt

| | |
|-------------|--|
| Description | This field contains the sum of the transactions. |
| Format | numeric 9 |
| Where used: | CB068 Transaction Overview |

6.556 sumMktGrpAddCrt

| | |
|-------------|---|
| Description | This field contains the sum of the additional credits per market group. |
| Format | numeric signed 15, 2 |
| Where used: | CB062 Designated Sponsor Refund |

6.557 sumMktGrpRefAmnt

| | |
|-------------|---|
| Description | This field contains the sum of the refund amounts per market group. |
| Format | numeric signed 15, 2 |
| Where used: | CB062 Designated Sponsor Refund |

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6.558 sumMnthToDate

| | |
|-------------|---|
| Description | This field displays the sum of all market groups for the month-to-date. |
| Format | numeric 11, 2 |
| Where used: | TL001 System Transaction Overview |

6.559 sumNonDisclTrades

| | |
|-------------|---|
| Description | Accumulated number of Non Disclosed trades. |
| Format | numeric 11 |
| Where used: | TE910 T7 Daily Trade Activity |

6.560 sumNonDisclVolume

| | |
|-------------|---|
| Description | Accumulated traded Volume of Non Disclosed trades |
| Format | numeric 11 |
| Where used: | TE910 T7 Daily Trade Activity |

6.561 sumOtrExecOrdrNo

| | |
|-------------|--|
| Description | This field provides the sum of numbers of all order and quote executions of all traders of a member, which are active in one ISIN. |
| Format | numeric 10 |
| Where used: | TR101 MiFID II OTR Report |

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6.562 **sumOtrExecOrdrQty**

Description This field contains the sum of executed orders.

Format numeric 15

Where used: TL100 Order to Trade Ratio

6.563 **sumOtrExecOrdrVol**

Description This field contains the sum of executed orders.

Format numeric 15

Where used: TR101 MiFID II OTR Report

6.564 **sumOtrOrdrNo**

Description This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

6.565 **sumOtrOrdrQty**

Description This field contains the sum of entered, modified and deleted quantity.

Format numeric 15

Where used: TL100 Order to Trade Ratio

6.566 sumOtrOrdrVol

Description This field contains the sum of entered, modified and deleted quantity.

Format numeric 15

Where used: TR101 MiFID II OTR Report

6.567 sumPartIdExecOrdrQty

Description This field contains the sum of executed orders per trader.

Format numeric 15

Where used: TL100 Order to Trade Ratio

6.568 sumPartIdOtrOrdrQty

Description This field contains the sum of entered, modified, and deleted quantity per trader.

Format numeric 15

Where used: TL100 Order to Trade Ratio

6.569 sumPartTotBuyOrdr

Description This field contains the total of the order quantity bought per participant .

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

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6.570 sumPartTotSellOrdr

| | |
|-------------|---|
| Description | This field contains the total of the order quantity sold per participant. |
| Format | numeric 9 |
| Where used: | TC810 T7 Daily Trade Confirmation |

6.571 sumProdDayTesVol

| | |
|-------------|--|
| Description | This field contains the accumulated TES Volume on the product level. |
| Format | numeric 11 |
| Where used: | TE930 T7 Daily Trade Statistics |

6.572 sumProdDayTotVol

| | |
|-------------|--|
| Description | This field contains the accumulated Total Volume on the product level. |
| Format | numeric 11 |
| Where used: | TE930 T7 Daily Trade Statistics |

6.573 sumProdMtdTesVol

| | |
|-------------|--|
| Description | This field contains the accumulated Monthly TES Volume on the product level. |
| Format | numeric 11 |
| Where used: | TE930 T7 Daily Trade Statistics |

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6.574 sumProdMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the product level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.575 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.576 sumProdTESClgBuy

Description This field contains the accumulated clearing qty of buy volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.577 sumProdTESClgSell

Description This field contains the accumulated clearing qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

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6.578 sumProdTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.579 sumProdTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.580 sumProdTESVolBuy

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.581 sumProdTESVolSell

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

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6.582 sumProdTim

| | |
|-------------|---|
| Description | This field indicates the sum of the product time. |
| Format | TimeFormat |
| Where used: | TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |

6.583 sumProdTotBuyOrdr

| | |
|-------------|--|
| Description | This field contains the total number of buy deal items for on-exchange trades. |
| Format | numeric 9 |
| Where used: | TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches |

6.584 sumProdTotClgBuy

| | |
|-------------|---|
| Description | This field contains the accumulated clearing qty of buy deal item for on-exchange trades. |
| Format | numeric 9 |
| Where used: | TE810 T7 Daily Trade Confirmation |

6.585 sumProdTotClgSell

| | |
|-------------|--|
| Description | This field contains the accumulated clearing qty of sell deal item for on-exchange trades. |
| Format | numeric 9 |

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Where used: TE810 T7 Daily Trade Confirmation

6.586 sumProdTotCtrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.587 sumProdTotCtrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.588 sumProdTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.589 sumProdVolM

Description This field indicates the sum of market maker volume.

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Format numeric 9

Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

6.590 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product in the reporting period.

Format numeric 5

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request
Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.591 sumQuoReqViol

Description This field contains the sum of quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request
Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.592 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

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Where used: CB080 Monthly Fee and Rebate Statement

6.593 sumReqTim

Description This field indicates the sum of the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and
 Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD982 Special Report French Equity Options

6.594 sumReqTimSize

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Larger Size.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.595 sumReqTimSprd

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Tighter Spread.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

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| T7 Release 6.0 | |
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6.596 sumShtQuoPct

| | |
|-------------|--|
| Description | This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span. |
| Format | numeric 6, 2 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.597 sumSizeCovTim

| | |
|-------------|--|
| Description | This field indicates the Sum of covered time (active good quote times on all relevant series), where the larger size requirement is fulfilled. |
| Format | TimeFormat |
| Where used: | TD955 Building Block Liquidity Provider Measurement |

6.598 sumSmcAccumTime

| | |
|-------------|---|
| Description | This field indicates the accumulated SMC time in the required expiries and strikes in total for that month (mtd). |
| Format | TimeFormat |
| Where used: | TD954 Stressed Market Conditions |

6.599 sumSmcCovrdTime

| | |
|-------------|---|
| Description | This field contains the total covered time for quotation during SMC for that month (mtd). |
| Format | TimeFormat |

| | |
|-----------------------------|---------------|
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Where used: TD954 Stressed Market Conditions

6.600 sumSmcDayFulInd

Description This field contains the total number of days in which the SMC quotation requirement is met (mtd).

Format numeric 2

Where used: TD954 Stressed Market Conditions

6.601 sumSmcReqTime

Description This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.602 sumSmcTime

Description This field indicates the total time that the product was in SMC during that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.603 sumSpreadCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series), where the tighter spread requirement is fulfilled.

| | |
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Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.604 sumSynch0To50

Description This field displays the sum of the field synch0To50 over all market groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.605 sumSynch100To

Description This field displays the sum of the field synch100To over all market groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.606 sumSynch50To100

Description This field displays the sum of the field synch50To100 over all instrument groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.607 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TE910 T7 Daily Trade Activity

6.608 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.609 sumTESClgBuy

Description This field contains the accumulated clearing qty of buy volume for TES trades

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.610 sumTESClgSell

Description This field contains the accumulated clearing qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.611 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

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|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TE810 T7 Daily Trade Confirmation

6.612 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.613 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.614 sumTESVolBuy

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.615 sumTESVolSell

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

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| T7 Release 6.0 | |
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6.616 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.617 sumTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.618 sumTotClgBuy

Description This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.619 sumTotClgSell

Description This field contains the accumulated Clearing qty of Sell deal item for on-exchange trades.

Format numeric 9

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TE810 T7 Daily Trade Confirmation

6.620 sumTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.621 sumTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.622 sumTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

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| T7 Release 6.0 | |
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6.623 **sumUserTxnCnt**

| | |
|-------------|---|
| Description | This field contains the sum of transaction counts per user. |
| Format | numeric 9 |
| Where used: | CB068 Transaction Overview |

6.624 **sumValGoodQuoReqResp**

| | |
|-------------|---|
| Description | This field contains the sum of the number of valid good quote request responses after the cut limit adjustment. |
| Format | numeric 10 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.625 **sumValQuoReqTot**

| | |
|-------------|---|
| Description | This field contains the sum of the total number of valid quote requests after cut limit adjustment. |
| Format | numeric 10 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.626 **sumValQuoReqViol**

| | |
|-------------|--|
| Description | This field contains the sum of the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment. |
|-------------|--|

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| | |
|-------------|---|
| Format | numeric 10 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.627 sumViol

| | |
|-------------|---|
| Description | This field indicates the sum of violation indicators. |
| Format | numeric 5 |

| | |
|-------------|---|
| Where used: | TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |
|-------------|---|

6.628 sumViolPct

| | |
|-------------|---|
| Description | This field contains the sum of violation percentage, based on the quote request violations in proportion to the valid quote requests. |
| Format | numeric 6, 2 |

| | |
|-------------|--|
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance TD955 Building Block Liquidity Provider Measurement |
|-------------|--|

6.629 swapCust1

| | |
|-------------|--|
| Description | This field contains the ID of the first customer involved in the trade for exchange for physical, financial or swap. |
| Format | alphanumeric 20 |

| | |
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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: TE545 Daily TES Maintenance

6.630 swapCust2

Description This field contains the ID of the second customer involved in the trade for exchange for physical, financial or swap.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.631 synch0To50

Description This field displays the fees for transactions exceeding the limit up to 50%. The calculation of the Transaction Limit Fee depends on the exceedance of the limit. The fees are scaled, within the following ranges: from 0%-50% exceedance of the limit 0,01 EUR per transaction are billed; from 50%-100% exceedance of the limit 0,02 EUR per transaction are billed. For the exceedance of the limit by over 100% 0,03 EUR per transaction are billed.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.632 synch100To

Description This field displays the fees for transactions exceeding the limit more than 100%. See field synch0To50.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

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| T7 Release 6.0 | |
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6.633 synch50To100

Description This field displays the fees for transactions exceeding the limit more than 50 % and up to 100%. See field synch0To50.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.634 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 1

| <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

6.635 tesDescription

Description This field contains the free description entered by the initiating user of the TES trade.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.636 tesEligibility

Description This flag describe if an instrument is TES eligible.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | 0 | FALSE |
| 1 | 1 | TRUE |

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.637 tesId

Description This field indicates the unique T7 Entry Service ID assigned by the exchange.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.638 tesInitiatorBU

Description This field indicates the Business Unit of the initiating user who entered the TES trade.

Format alphanumeric 8

Where used: TE545 Daily TES Maintenance

6.639 tesInitiatorUser

Description This field indicates the initiating user who entered the TES trade.

Format alphanumeric 6

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| T7 Release 6.0 | |
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Where used: TE545 Daily TES Maintenance

6.640 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

6.641 text

Description This field contains the free-format text comment entered by trader for a transaction.

Format alphanumeric 12

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

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| T7 Release 6.0 | |
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6.642 time18

Description This field contains the time of the given transaction, which is in generic time format.

Format TimeFormat18

Where used:

- TC540 Daily Order Maintenance
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE600 Selective RFQ Service Maintenance
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TT132 Market Maker Protection

6.643 timeValidity

Description This field contains the time validity.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------------|
| 0 | GFD | Good For Day |
| 1 | GTC | Good Till Cancelled |
| 3 | IOC | Immediate Or Cancel |
| 4 | FOK | Fill Or Kill (Cash specific) |
| 5 | GTX | Good until Crossing/Auction |
| 6 | GTD | Good Till Date |

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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

6.644 totalNoTradingDays

Description This field indicates the total number of trading days of the variance futures contract

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.645 totalUserExecOrdrNo

Description This field provides the total number of all order and quote executions of one trader of a member, which is active in one ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

6.646 totalUserExecOrdrVol

Description This field contains the sum of executed orders per trader.

Format numeric 12

Where used: TR101 MiFID II OTR Report

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.647 totalUserOrdNo

| | |
|-------------|--|
| Description | This field provides the total number of all order and quote insertions, modifications and deletions of one trader of a member, which is active in one respective ISIN. |
| Format | numeric 9 |
| Where used: | TR101 MiFID II OTR Report |

6.648 totalUserOrdVol

| | |
|-------------|--|
| Description | This field contains the sum of entered, modified, and deleted quantity per trader. |
| Format | numeric 12 |
| Where used: | TR101 MiFID II OTR Report |

6.649 totBURules

| | |
|-------------|---|
| Description | This field contains the number of trade enrichment rules per business unit. |
| Format | numeric 5 |
| Where used: | RD135 Trade Enrichment Rule Status |

6.650 totBusinessUnitIdRiskEvt

| | |
|-------------|--|
| Description | This field indicates the total business units. |
| Format | numeric 5 |
| Where used: | TT133 Trading Risk Events |

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|-----------------------------|---------------|
| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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6.651 totBUUpdCodAdd

Description This field contains the number of added records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.652 totBUUpdCodChg

Description This field contains the number of changed records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.653 totBUUpdCodDel

Description This field contains the number of deleted records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.654 totParticipantIdRiskEvt

Description This field indicates the total participants.

| | |
|-----------------------------|---------------|
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Format numeric 5

Where used: TT133 Trading Risk Events

6.655 totParticipantUpdCodAdd

Description This field contains the number of added records per participant.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.656 totParticipantUpdCodChg

Description This field contains the number of changed records per participant.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.657 totParticipantUpdCodDel

Description This field contains the number of deleted records per participant.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

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6.658 totQty

Description This field contains the total quantity.

Format numeric 9

Where used: CB068 Transaction Overview

6.659 totQuoReqViolPct

Description This field indicates the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

6.660 totTrdDays

Description This field contains the total trading days in the current month.

Format numeric 2

Where used: TD981 Month-to-Date OTR
TD983 Regulatory Market Making MTD
TR100 Order to Trade Ratio Report

6.661 totUserIdRiskEvt

Description This field indicates the total users.

| | |
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| T7 Release 6.0 | |
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Format numeric 5

Where used: TT133 Trading Risk Events

6.662 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

6.663 totUserUpdCodAdd

Description This field contains the number of added records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.664 totUserUpdCodChg

Description This field contains the number of changed records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.665 totUserUpdCodDel

Description This field contains the number of deleted records per user.

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| XML Report Reference Manual | Version 1.0.9 |
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Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.666 tradedVol

Description Total traded volume per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.667 tradeEnrichmentRuleId

Description This field gives the index of the trade enrichment rule linked to a business unit. A business unit can define up to 10000 trade enrichment rules in order to complete the clearing information of a trade.

Format numeric 5

Where used: RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.668 tradeNumber

Description This field indicates 'Trade Number' which is a unique number created by the Trade Manager for each side of a trade OR a deal. This new 'Trade Number' will be used to map T7 Trade Broadcasts with CCP Trade Broadcasts/internal interface.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

6.669 tradesCnt

Description Total number of trades per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.670 tradeType

Description This field indicates the trade type.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 1 | REGU | Regular On-Exchange Trade |
| 2 | AUCT | Auction Trade (Order Book Uncrossing) |
| 3 | REV | On-Exchange Trade Reversal |
| 4 | PREL | Preliminary On-Exchange Trade |
| 5 | FINA | Final On-Exchange Trade |
| 6 | PAUC | Preliminary Auction Trade |
| 7 | FAUC | Final Auction Trade |
| 8 | SMP | Self Match Prevented On-Exchange Trade |
| 9 | TES | Off Book Trade (T7 Entry Service) |
| A | RTES | Off Book Trade Reversal |
| B | PTES | Preliminary Off Book Trade |
| C | FTES | Final Off Book Trade |
| D | PMT | Preliminary Manually Entered Trades by MS |
| E | FMT | Final Manually Entered Trades by MS |
| F | VDO | Volume Discovery Order Midpoint Trade (Cash Specific) |
| G | BEST | Best Order Execution Trade (Cash Specific) |

| | |
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Where used: TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.671 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------------------|
| 1 | CU | Agency |
| 5 | PR | Proprietary |
| 6 | MM | Market-Making |
| 8 | BE | Best Execution (Cash Specific) |
| 9 | RP | Riskless Principal (Cash Specific) |

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.672 tradingParticipant

Description This field contains the trading participants.

Format alphanumeric 5

Where used: RD155 Pre-trade Limits Status - Clearing Participant

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| T7 Release 6.0 | |
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6.673 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------------------|
| 1 | CAO | Closing Auction Only |
| 2 | BOC | Book or Cancel |
| 3 | AO | Auction Only (Derivative specific) |
| 4 | OAO | Opening Auction Only |

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.674 tradingSec12M

Description This field contains the number of seconds per ISIN (for Cash Market) or per Product (for Derivatives Market) during the last 12 months excluding the report month as defined in NoSecDate.

Format numeric 8

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.675 tradPartLngName

Description This field contains the trading participants legal name.

Format alphanumeric 40

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| T7 Release 6.0 | |
| XML Report Reference Manual | Version 1.0.9 |
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Where used: RD155 Pre-trade Limits Status - Clearing Participant

6.676 tradVolume

Description This field contains order book traded volume of the trading day per product.

Format numeric 12

Where used: TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TR102 Excessive System Usage Report

6.677 trailStopAbsPrice

Description This field contains the absolute price for trailing stop order.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.678 trailStopPricePct

Description This field contains the absolute percentage for trailing stop order.

Format numeric 6, 2

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.679 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

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| T7 Release 6.0 | |
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Where used: CB042 Fee Per Executed Order

6.680 transactions12M

Description This field contains the number of messages per ISIN (for Cash Market) or per Product (for Derivatives Market) defined as the sum of "noTransactionsDate" of the last 12 month excluding the report month.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.681 transDate

Description This field contains the report date

Format alphanumeric 10

Where used: TR900 Daily Order and Quote Transactions

6.682 transMonth

Description This field contains the report month and year. Likewise this field can be used as starting month of the 12 month calculation incl. the report month, e.g. "012017".

Format alphanumeric 6

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

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6.683 transStartMonth

| | |
|-------------|---|
| Description | Field contains the starting month of the 12 month period excl. the report month, e.g. "122016". |
| Format | alphanumeric 6 |
| Where used: | TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions |

6.684 tranTypCod

| | |
|-------------|--|
| Description | This field contains the transaction type code. |
| Format | alphanumeric 1 |
| Where used: | TL001 System Transaction Overview |

6.685 trDay

| | |
|-------------|--|
| Description | This field contains Trading Day (one row per day) of the current month). |
| Format | DateFormat |
| Where used: | CB042 Fee Per Executed Order TD980 Excessive System Usage Report TD981 Month-to-Date OTR TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report |

6.686 trdCnt

| | |
|-------------|------------------------|
| Description | Total number of trades |
| Format | numeric 13 |

| | |
|-----------------------------|---------------|
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Where used: CB069 Transaction Report

6.687 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.688 trdQty

Description This field contains the traded quantity.

Format numeric 9

Where used: CB062 Designated Sponsor Refund

6.689 trdVol

Description This field shows either n/a or a natural number indicating the traded volume.

Format alphanumeric 13

Where used: CB069 Transaction Report

6.690 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

| | |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 2 | STP | Stop Order |
| 4 | OCO | One Cancels Other |

Where used:
 TC540 Daily Order Maintenance
 TC550 Open Order Detail
 TE540 Daily Order Maintenance
 TE550 Open Order Detail

6.691 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.692 tvtic

Description Individual transaction identification code for each transaction resulting from the full or partial execution of an order as specified in Regulation EU No. 600/2014/EU (MiFIR/ MiFID II) assigned by the trading venue to the transaction pursuant to Art.2, RTS 22.

Format alphanumeric 52

Where used: TC810 T7 Daily Trade Confirmation
 TE810 T7 Daily Trade Confirmation

6.693 txnCnt

Description This field contains the transaction count.

Format numeric 9

| | |
|-----------------------------|---------------|
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Where used: CB068 Transaction Overview
 CB069 Transaction Report
 TD980 Excessive System Usage Report
 TR102 Excessive System Usage Report

6.694 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TD980 Excessive System Usage Report
 TR102 Excessive System Usage Report

6.695 txnTypNam

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

6.696 underlyingIndex

Description This field represents the daily Underlying Index entered at the end of the trading session for the product, used as Final Index on the instrument level for the business day, and as Preliminary Index for the next business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.697 underlyingPrice

Description This field contains the underlying price used to calculate the realised variance.

| | |
|-----------------------------|---------------|
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Format numeric signed 9, 5

Where used: TA114 Variance Futures Parameter

6.698 undPrice

Description This field contains the price of the underlying leg of an option volatility strategy

Format numeric signed 9, 5

Where used: TA113 Complex and Flexible Instrument Definition

6.699 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.700 undrPrvClsPrc

Description This field contains the closing price of the underlying on the previous business day.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.701 updateTime

Description Responder 1 (Max 50) time of last update.

| | |
|-----------------------------|---------------|
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Format TimeFormat18

Where used: TE610 Selective RFQ Service Best Execution Summary

6.702 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

| <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

6.703 updDat

Description This field contains the date of last update

Format DateFormat

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant
TT133 Trading Risk Events

| | |
|-----------------------------|---------------|
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6.704 updtFldNam

| | |
|-------------|--|
| Description | This field indicates the name of the data unit which has been changed. |
| Format | alphanumeric 32 |
| Where used: | RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant |

6.705 updTim

| | |
|-------------|---|
| Description | This field contains time of the last change performed. |
| Format | TimeFormat |
| Where used: | RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant TT133 Trading Risk Events |

6.706 user

| | |
|-------------|--|
| Description | This field indicates the user. |
| Format | alphanumeric 6 |
| Where used: | CB042 Fee Per Executed Order CB062 Designated Sponsor Refund CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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TC812 T7 Daily Prevented Self-Matches
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE600 Selective RFQ Service Maintenance
 TE610 Selective RFQ Service Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL100 Order to Trade Ratio
 TR101 MiFID II OTR Report
 TT133 Trading Risk Events

6.707 userId1

Description This field contains the user ID.
 Format alphanumeric 11
 Where used: CB069 Transaction Report

6.708 userNumericId

Description This field indicates numeric identifier of the user.
 Format numeric 6
 Where used: RD110 User Profile Maintenance
 RD115 User Profile Status
 RD120 User Transaction Size Limit Maintenance
 RD125 User Transaction Size Limit Status

6.709 userOrdrNum

Description This field contains the free-format order reference text for member internal usage.
 Format alphanumeric 16

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

6.710 **usrGroup**

Description This field contains the name of the trader group the user belongs to inside the business unit. Every group can define their own name. Every user can only belong to one group.

Format alphanumeric 3

Where used: RD115 User Profile Status

6.711 **usrOrdrNum**

Description This field contains the user order number, which the member assigned to the order.

Format alphanumeric 12

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.712 **valGoodQuoReqResp**

Description This field contains the number of valid good quote request responses after the cut limit adjustment.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.713 validFrom

Description States the valid from date for a given value of the identifier.

Format DateFormat

Where used: TR161 Identifier Mapping Status
TR163 Algo HFT Status

6.714 validityFlg

Description This field indicates the business status of a trade enrichment rule

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

6.715 validityTime

Description This field contains the Validity Time as provided by the requester on the Order sent to the Selective RFQ service.

Format TimeFormat18

Where used: TE600 Selective RFQ Service Maintenance

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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6.716 validTo

| | |
|-------------|---|
| Description | Conditional mandatory (mandatory only when field status indicator = D), stating the valid to date for the short code to long value mapping. The dataset remains in the mapping status report until the "Valid to" elapsed |
| Format | DateFormat |
| Where used: | TR161 Identifier Mapping Status |

6.717 valQuoReqTot

| | |
|-------------|---|
| Description | This field contains the total number of valid quote requests after cut limit adjustment. |
| Format | numeric 10 |
| Where used: | TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.718 valQuoReqViol

| | |
|-------------|---|
| Description | This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment. |
| Format | numeric 10 |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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Where used:

- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD945 MTD - Regular Market Making Quote Request Performance
- TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.719 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

6.720 versionNo

Description This field contains version number for order modification.

Format numeric 9

Where used:

- CB042 Fee Per Executed Order
- CB062 Designated Sponsor Refund
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches

6.721 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

| | |
|-----------------------------|---------------|
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Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Y | Yes |
| 0 | N | No |

Where used: TD980 Excessive System Usage Report
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report

6.722 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TD980 Excessive System Usage Report
TR102 Excessive System Usage Report

6.723 violInd

Description This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format numeric 1

| <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

| | |
|-----------------------------|---------------|
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6.724 violPct

| | |
|-------------|---|
| Description | This field contains the violation percentage, based on the quote request violations in proportion to the valid quote requests. |
| Format | numeric 6, 2 |
| Where used: | <p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> <p>TD955 Building Block Liquidity Provider Measurement</p> |

6.725 volDiscPrc

| | |
|-------------|--|
| Description | This is the "second limit" price up to/down to which a bid/ask VDO can be executed at the MP. |
| Format | numeric signed 9, 5 |
| Where used: | <p>TC540 Daily Order Maintenance</p> <p>TC550 Open Order Detail</p> <p>TC810 T7 Daily Trade Confirmation</p> |

6.726 volFactor

| | |
|-------------|---|
| Description | This field contains Volume Factor which is used to calcued Volume Component |
| Format | numeric 4 |

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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Where used: TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TR102 Excessive System Usage Report

6.727 volLim

Description This field contains the Volume Limit of this trading day

Format numeric 12

Where used: TD981 Month-to-Date OTR

6.728 volumeFactor

Description This field displays the OTR parameter set per OTR instrument group.

Format numeric 12

Where used: TL100 Order to Trade Ratio

6.729 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail

| | |
|-----------------------------|---------------|
| T7 Release 6.0 | |
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TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR901 MiFID II Message Rate Report

7Glossary

| Term | Explanation |
|--------------------|---|
| DBAG | Deutsche Börse AG |
| ETI | Enhanced Trading Interface |
| Eurex | European Exchange. Electronic trading and clearing of options and financial futures. |
| Member | Market participant. |
| Xetra [®] | Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets. |
| XML | Extensible Markup Language |
| XSD | XML Schema Definition |

Table 7.1 - Glossary