T7 Release 12.1

XML Report Reference Manual

Version: 2

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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 sub structures as members, forming a structure tree. On the top level (the root of each structure tree) there is the main report structure.

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

Naming conventions for structures are:

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

2.1.2 Structure Members

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

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

Each field and structure occurs at a specific place in the sequence of fields in the sub structure tree of a report. Sub structure 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 Sub structures

Sub structures are written to

<structureName>

...

</structureName>

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

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

2.1.4.3 Field Values

Field values are written as

<fieldName>fieldValue</fieldName>

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

<fieldName/>

Optional fields are omitted if no value is given.

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

Examples:

<instNam>DBO</instNam>

<text>430-11172   </text>

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

Example:

<sumTrnLngQty>558</sumTrnLngQty>

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

Example:

<valPerTick>1.0000</valPerTick>

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

Example:

<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

The specific rules for numeric values are

- The decimal separator is a point
- No leading zeroes are displayed
- 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. 12,345,678.9)
- The decimal digits given by the field precision varies depending on the format of the report (Please refer to section 5.1 for examples):
  - Old Report Format:
    All decimal digits given by the field precision are displayed (e.g. **1.200** for precision 3)
  - New Report Format:
    All decimal digits given by the field precision are displayed (e.g. **1.2** for precision 3) with the exception of zeroes. In case there are only zeroes as decimal places, the decimal places will not be explicitly stated.

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

For members trading on various the T7 instances, reports will be provided separately for each T7 instance. The report ID and the report layout will be common. Reports can be distinguished by the corresponding T7 trading instance specific environment number in the report file name (e.g., “90” for T7 Production Standard, “60” for T7 Börse Frankfurt Production).

4 XML Report Descriptions

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

CONFIG_IDENTIFIER	T7Rep 121.3.3
CONFIG_DATE	2024-04-24 15:05

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 for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

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

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

sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

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

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

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

      Order No       VNo FeeTyp    FeeTypNam    Trader Trad Day DlyFeePerOrdr     OrderVol
-------------------- --- ------ --------------- ------ -------- ------------- -----------------
XXXXXXXXXXXXXXXXXXXX 999  XXX   XXXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXXXXXX
                                                                ------------- ----------------
Total Per Instrument:                                           9999999999.99 99999999999.9999
                                                                ------------- ----------------
Total Per Account Type:                                         9999999999.99 99999999999.9999
                                                                ------------- ----------------
Total Per Trading Currency (XXX) in EUR:                        9999999999.99 99999999999.9999
                                                                -------------
Total Fees Per Exchange Member:                                 9999999999.99
                                                                              -----------------
Total Volume Per Exchange Member:                                              99999999999.9999
                                                                              -----------------
Total Number Of Orders Per Exchange Member:                                       9999999999999
```

4.1.2 CB050 Fee Overall Summary

Description	This report shows the current and previous day's fees in the billing currency sorted by trading currency. In addition, it shows the fees produced currently, in the previous month and all together during the year. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

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		
currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency
cb050Grp3, repeated 1 ... variable times:		

cb050KeyGrp3		
acctTypGrp	m	Ac
cb050Grp4, repeated 1 ... variable times:		
cb050KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb050Rec, repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feePrvDayAmnt	m	FeePrevDayAmnt
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeCrtMthAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instrument:
sumInstMembFeeCrtDayAmnt	m	
sumInstMembFeeCrtMthAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Fees Per Trading Currency(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumMembFeePrvDayAmnt	m	Total Fees Per Exchange Member:
sumMembFeeCrtDayAmnt	m	
sumMembFeeCrtMthAmnt	m	
sumMembFeePrvMthAmnt	m	
sumMembFeeYtdAmnt	m	

Text Report Structure

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

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

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

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

4.1.3 CB060 Fee Statement

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

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		
currTypCod	m	Trading Currency

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

Text Report Structure

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

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

Ac      Prod     Instrument              FeeTyp    FeeTypNam      FeeCrtMthBal       OrderVol       OrderQuant
--- ------------ ---------- ------------ ------ --------------- ---------------- ----------------- -------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX  XXX   XXXXXXXXXXXXXXX 9999999999999.99 XXXXXXXXXXXXXXXXX 9999999999999
                                                                ---------------- ---------------- -------------
Total Per Instrument:                                           9999999999999.99 99999999999.9999 9999999999999
                                                                ---------------- ---------------- -------------
Total Per Account:                                              9999999999999.99 99999999999.9999 9999999999999
                                                                ---------------- ----------------- -------------
Total Per Trading Currency (XXX) in EUR:                        9999999999999.99  99999999999.9999 9999999999999
                                                                ----------------
Total Per Exchange Member:                                      9999999999999.99
                                                                                 -----------------
Total Volume Per Exchange Member:                                                 99999999999.9999
                                                                                                   -------------
Total Number of Orders Per Exchange Member:                                                        9999999999999
                                                                ---------------- ---------------- ------------------
Total All Exchange Members:                                     9999999999999.99 99999999999.9999 9999999999999.9999
```

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	Member Report.

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	Trading Currency
billCurrTypCod	m	Billing Currency
cb062Grp3, repeated 1 ... variable times:		
cb062KeyGrp3		
mktGrpNam	m	MktGrp
cb062Grp4, repeated 1 ... variable times:		

cb062KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb062Rec, repeated 1 ... variable times:		
ordrNo	m	OrdrNo
versionNo	m	VerNo
quoInd	m	Q/O
aggrOrgFlg	m	A/O
user	m	Trader
kindOfDepo	m	DepTyp
ordrMktVal	m	OMV
trdQty	m	Trades
trdFeeAmnt	m	DlyFeePerOrdr
refFeeAmnt	m	Refund
sumInstQtRefAmnt	m	Total Quote Refund Per Instrument:
sumInstOrdrTrdFee	m	Total Order Refund Per Instrument:
sumInstOrdrRefAmnt	m	
sumInstDsRefAmnt	m	Total DS Refund Per Instrument:
sumMktGrpRefAmnt	m	Total DS Refund Per Market Group:
sumMembExchFeeGrp, repeated 1 ... variable times:		
sumMembExchFeeRec, repeated 1 ... variable times:		
billCurrTypCod	m	Currency
sumMembExcRefAmnt	o	Total Per Exchange Member in EUR:

Text Report Structure

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

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

Trading Currency Billing Currency  MktGrp
---------------- ---------------- --------
     XXX              XXX         XXXXXXXX

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

       OrdrNo        VerNo Q/O A/O Trader DepTyp      OMV          Trades      DlyFeePerOrdr             Refund
-------------------- ----- --- --- ------ ------ ------------- -------------- ------------- ---------------------------------
XXXXXXXXXXXXXXXXXXXX   999  X   X  XXXXXX  XXX  +999999999.99 999999999.9999 +999999999.99                     +999999999.99
                                                                                          ---------------------------------
Total Quote Refund Per Instrument:                                                                              +999999999.99
                                                                            ------------- ---------------------------------
Total Order Refund Per Instrument:                                          +999999999.99                     +999999999.99
                                                                                          ---------------------------------
Total DS Refund Per Instrument:                                                                                 +999999999.99
                                                                                          ---------------------------------
Total DS Refund Per Market Group:                                                                               +999999999.99
         --------                                                                         ---------------------------------
Currency XXX                                                                                                    +999999999.99
```

4.1.5 CB068 Transaction Overview

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

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

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

Text Report Structure

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

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

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Instrument  MktGrp  Ac        Ordr              Quo            Tot
---------- -------- --- ----------------- ---------------- -----------
XXXXXXXXXX XXXXXXXX XXX 9,999,999,999,999 999,999,999.9999 999,999,999
                        ----------------- ----------- -----------
Total:                  9,999,999,999,999 999,999,999 999,999,999

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Session        Ordr              Quo            Tot
--------- ----------------- ---------------- -----------
999999999 9,999,999,999,999 999,999,999.9999 999,999,999
          ----------------- ----------- -----------
Total:    9,999,999,999,999 999,999,999 999,999,999

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.1.6 CB069 Transaction Report

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

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

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

Text Report Structure

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

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

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

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

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

4.1.7 CB080 Monthly Fee and Rebate Statement

Description	This monthly report provides at the end of the month an overview of all monthly fees and rebates/refunds for Cash Market for reconciling the invoice. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available only for cash markets.
Frequency	Monthly.
Availability	Member Report.

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		
billCurrTypCod	m	Billing Currency
cb080Rec, repeated 1 ... variable times:		
feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam

etiCmlVol	o	Cumulated Vol
cumPassiveVol	o	Cum Passive Vol
etiUnRebFee	o	Unrebated Fee
cumAggrRetVol	o	Cum AggrRet Vol
retVolShar	o	RetVolShare
rebPrc	o	Reb
etiFeeReb	o	Lean Order Reb
rlpFeeReb	o	RLP Reb
etiFeeAftReb	o	Fee after Reb
feeAdj	o	Adjustment Type
feeAmnt	o	Amount
sumFeeAmnt	m	Total Fees:
sumRebFeeAmnt	m	Total Rebate/Refund:
sumFeeConnAmnt	m	Total Connections:
sumFeeAdjAmnt	m	Total Manual Fee Adjustments:
sumMembFeeAmnt	m	Total Over All Per Exchange Member:

Text Report Structure

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

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

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


Fees:
-----

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


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

Lean Order Rebate Details:

 Cumulated Vol   Unrebated Fee   Reb      Lean Order Rebate    Fee after Reb
--------------- ---------------  -----    -----------------    -----------------
-999999999999999 999999999999.99 99.9999%   -99999999999.99    999999999999.99

 RLP rebate Details:

Cum Passive Vol    Cum AggrRet Vol    RetVolShare  Unrebated Fee     Reb      RLP Reb        Fee after Reb
------------------  ------------------ -----------  ---------------   -------  --------------- ---------------
-999999999999.9999  -999999999999.9999   999.9999%   999999999999.99   99,9999%  -99999999999.99  999999999999.99

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


Connections:
------------
```

```
FeeTyp   FeeTypNam                                          Amount
------ ---------------                                 ---------------
 999   XXXXXXXXXXXXXXX                                  99999999999.99

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

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


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

4.1.8 CB142 Fee Per Executed Order T7 Boerse Frankfurt

Description	This report lists each transaction per order number, the transaction fee fix and variable and the trading fee fix and variable for each executed order and the order volume. It is summed by instrument, account type, trading currency, member and user. It includes all fees resulting from OTC trades. It is available for each member on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb142		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb142Grp, repeated 0 ... variable times:		
cb142KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb142Grp1, repeated 1 ... variable times:		
cb142KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb142Grp2, repeated 1 ... variable times:		
cb142KeyGrp2		
user	m	User
cb142Grp3, repeated 1 ... variable times:		
cb142KeyGrp3		
currTypCod	m	Trading Currency

exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
cb142Grp4, repeated 1 ... variable times:		
cb142KeyGrp4		
acctTypGrp	m	Ac
cb142Grp5, repeated 1 ... variable times:		
cb142KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb142Grp6, repeated 1 ... variable times:		
cb142KeyGrp6		
ordrNo	o	OrdrNo
versionNo	m	VNo
cb142Rec, repeated 1 ... variable times:		
usrOrdrNum	o	(XML only)
feeTypCodAll	o	(XML only)
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
trDay	m	Trad Day
orderVol	o	OrderVol
nomVal	o	Nominal
buyCod	o	(XML only)
ordrMktVal	o	(XML only)
addMembId	o	Info
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	
sumInstTranFeeFix	m	
sumInstTranFeeVar	m	
sumInstOrdrVol	m	
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctTranFeeFix	m	
sumAcctTranFeeVar	m	
sumAcctOrdrVol	m	
sumAcctNom	m	

sumCurrFixFee	m	Total Per Trading Curr:
sumCurrVarFee	m	
sumCurrTranFeeFix	m	
sumCurrTranFeeVar	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserTranFeeFix	m	
sumUserTranFeeVar	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembTranFeeFix	m	
sumMembTranFeeVar	m	
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

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

Trading Currency   Exchange Rate   Billing Currency
---------------- ----------------- ----------------
      XXX       9999999.999999999      XXX

Ac             Instrument
--- ------------------------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

       OrdrNo       VNo   TRF Fix     TRF Var      TAF Fix      TAF Var   Trad Day    OrderVol         Nominal      Info
-------------------- --- ----------- ----------- ------------- ----------- -------- ----------------- ---------------- -----
XXXXXXXXXXXXXXXXXXXX 999  +999999.99  +999999.99    +999999.99  +999999.99 31-12-09 XXXXXXXXXXXXXXXXX 999,999,999.9999 XXXXX
                         ----------- ----------- ------------- -----------          ----------------- ----------------
Total Per Instrument:    +9999999.99 +9999999.99   +9999999.99 +9999999.99           99999999999.9999   +9999999999.99
                         ----------- ----------- ------------- -----------          ----------------- ----------------
Total Per Account Type:  +9999999.99 +9999999.99   +9999999.99 +9999999.99           99999999999.9999   +9999999999.99
                         ----------- ----------- ------------- -----------          ----------------- ----------------
Total Per Trading Curr:  +9999999.99 +9999999.99   +9999999.99 +9999999.99           99999999999.9999   +9999999999.99
                                     ----------- ------------- -----------          ----------------- ----------------
Total Per User in EUR:               +9999999.99   +9999999.99 +9999999.99             +9999999999.99   +9999999999.99
                                                 -------------
Total Number Of Orders Per User:                 +999999999999
                                     ----------- ------------- -----------          ----------------- ----------------
Total Per Exchange Member:           +9999999.99   +9999999.99 +9999999.99           99999999999.9999   +9999999999.99
                                                 -------------
Total Number Of Orders Per Exchange Member:      9999999999999
```

4.1.9 CB150 Fee Overall Summary T7 Boerse Frankfurt

Description	This report shows the current and previous day fees for transactions on T7 Boerse Frankfurt in the billing currency sorted by trading currency. In addition it provides members with the current month-to-date fee sum, the previous month fees and the current year-to-date fee sum. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb150		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb150Grp, repeated 0 ... variable times:		
cb150KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb150Grp1, repeated 1 ... variable times:		
cb150KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb150Grp2, repeated 1 ... variable times:		
cb150KeyGrp2		
user	m	(XML only)
cb150Grp3, repeated 1 ... variable times:		

cb150KeyGrp3		
currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency
cb150Grp4, repeated 1 ... variable times:		
cb150KeyGrp4		
acctTypGrp	m	Ac
cb150Grp5, repeated 1 ... variable times:		
cb150KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb150Rec, repeated 1 ... variable times:		
feeTypNam	m	FeeTypName
feeTypCod	m	Fee Type
feePrvDayAmnt	m	FeePrevDayBal
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instr:
sumInstMembFeeCrtDayAmnt	m	
sumInstFeeAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Per TrdCurr(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumUserMembPrvDayFeeAmnt	m	(XML only)
sumUserFeeCrtDayAmnt	m	(XML only)
sumUserFeeAmnt	m	(XML only)
sumUserMembPrvMthFeeAmnt	m	(XML only)
sumUserMembYtdFeeAmnt	m	(XML only)

sumMembFeePrvDayAmnt	m	Total Fees Per Exc Mbr:
sumMembFeeCrtDayAmnt	m	
sumMembFeeCrtMthAmnt	m	
sumMembFeePrvMthAmnt	m	
sumMembFeeYtdAmnt	m	

Text Report Structure

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

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

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

Ac               Instrument
--- ------------------------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

       FeeTypName        Fee Type  FeePrevDayBal    FeeCrtDayAmnt     FeeCrtMthBal     FeePrvMthBal      FeeYtdBal
------------------------ -------- ---------------- ---------------- ---------------- ---------------- ----------------
    XXXXXXXXXXXXXXX        XXX        999999999.99     999999999.99     99999999.99+     999999999.99     999999999.99
                                  ---------------- ---------------- ---------------- ---------------- ----------------
Total Trans Fees Per Instr:           999999999.99     999999999.99     99999999.99+     999999999.99     999999999.99
                                  ---------------- ---------------- ---------------- ---------------- ----------------
Total Fees Per Account:               999999999.99     999999999.99     999999999.99     999999999.99     999999999.99
                                  ---------------- ---------------- ---------------- ---------------- ----------------
Total Per TrdCurr(XXX) in EUR:        999999999.99     999999999.99     999999999.99     999999999.99     999999999.99
                                  ---------------- ---------------- ---------------- ---------------- ----------------
Total Fees Per Exc Mbr:           9999999999999.99 9999999999999.99 9999999999999.99 9999999999999.99 9999999999999.99
```

4.1.10 CB160 Fee Statement T7 Boerse Frankfurt

Description	This report is produced at the end of the month and gives detailed data on the current month's fees, order volume and order quantity. The generated fees are divided into types and shown by instrument and account type for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member on T7 Boerse Frankfurt.
Frequency	Monthly.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb160		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb160Grp, repeated 0 ... variable times:		
cb160KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb160Grp1, repeated 1 ... variable times:		
cb160KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb160Grp2, repeated 1 ... variable times:		
cb160KeyGrp2		
currTypCod	m	Trading Currency

billCurrTypCod	m	Billing Currency
cb160Grp3, repeated 1 ... variable times:		
cb160KeyGrp3		
acctTypGrp	m	Ac
cb160Grp4, repeated 1 ... variable times:		
cb160KeyGrp4		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb160Rec, repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	Order Quant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Fees 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           BU               BU Long Name           BU Identifier
----------- ---------------------------------------- -------- ---------------------------------------- -------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999

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

Ac              Instrument            FeeTyp    FeeTypNam    FeeCrtMthBal     OrderVol        Order Quant
--- ------------------------------------ ------ --------------- ------------ ----------------- ------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX  XXX   XXXXXXXXXXXXXXX 999999999.99 XXXXXXXXXXXXXXXXX  9,999,999,999,999
                                                                ------------ ----------------- ------------------
Total Per Instrument:                                           999999999.99  99999999999.9999      9999999999999
                                                                ------------ ----------------- ------------------
Total Per Account Type:                                         999999999.99  99999999999.9999      9999999999999
                                                                ------------ ----------------- ------------------
Total Per Trading Currency (XXX) in EUR:                        999999999.99  99999999999.9999      9999999999999
                                                                ------------
Total Fees Per Exchange Member:                                 999999999.99
                                                                             -----------------
Total Volume Per Exchange Member:                                             99999999999.9999
                                                                                               ------------------
Total Number of Orders Per Exchange Member:                                                         9999999999999
                                                                ------------ ----------------- ------------------
Total All Exchange Members:                                     999999999.99  99999999999.9999 9999999999999.9999
```

4.1.11 CB162 Monthly Specialist Refund

Description	This report shows the monthly transaction fees, trading fees, Specialist refunds and additional credits per order. The totals are sorted by instrument group, trader and Exchange member. This report is available for all members acting as Specialists.
Frequency	Monthly.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb162		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb162Grp, repeated 0 ... variable times:		
cb162KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb162Grp1, repeated 1 ... variable times:		
cb162KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb162Grp2, repeated 1 ... variable times:		
cb162KeyGrp2		
billCurrTypCod	m	Curr
cb162Grp3, repeated 1 ... variable times:		
cb162KeyGrp3		
mktGrpNam	m	Market Group
cb162Grp4, repeated 1 ... variable times:		

cb162KeyGrp4		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb162Grp5, repeated 1 ... variable times:		
cb162KeyGrp5		
user	m	User
cb162Rec, repeated 1 ... variable times:		
ordrNo	o	OrdrNo
versionNo	m	VNo
perf	o	Perf
kindOfDepo	o	DepTyp
omv	o	Omv
nomVal	o	Nominal
trades	o	Trades
feeTypCodAll	o	(XML only)
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeRefFix	o	Refund TAF fix
tranFeeRefVar	o	Refund TAF var
fixRefFee	o	Refund TRF Fix
varRefFee	o	Refund TRF Var
addCrt	o	Add Credit
sumUserTranFeeFix	m	Total Per Trader
sumUserTranFeeVar	m	
sumUserFixFee	m	
sumUserVarFee	m	
sumUserTranFeeRefFix	m	
sumUserTranFeeRefVar	m	
sumUserFixRefFee	m	
sumUserVarRefFee	m	
sumUserAddCrt	m	
sumMktGrpTranFeeFix	m	Total Per Market Group
sumMktGrpTranFeeVar	m	
sumMktGrpFixFee	m	
sumMktGrpVarFee	m	
sumMktGrpTranFeeRefFix	m	

sumMktGrpTranFeeRefVar	m	
sumMktGrpFixRefFee	m	
sumMktGrpVarRefFee	m	
sumMktGrpAddCrt	m	
sumMembTranFeeFix	m	Total Per Exchange Member:
sumMembTranFeeVar	m	
sumMembFixFee	m	
sumMembVarFee	m	
sumMembTranFeeRefFix	m	
sumMembTranFeeRefVar	m	
sumMembFixRefFee	m	
sumMembVarRefFee	m	
sumMembFeeMthAmnt	m	Total Fee per Exchange Member:
sumMembRefAmnt	m	Total Refund per Exchange Member:
sumMembAddCrt	m	Total add. Credit per Exchange Member:

Text Report Structure

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

Market Group             Instrument              User
------------ ------------------------------------ ------
  XXXXXXXX   XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX XXXXXX

                                                                 TRF           TAF           Refund TRF       Refund TAF       add
   OrdrNo      VNo Perf DepTyp     Omv          Nominal      Trades fix / var      fix / var      fix  / var       fix  / var       Credit
------------- --- ---- ------ ----------- --------------- ------ ----- ------- ----- ------- ------ -------- ------ -------- ------
XXXXXXXXXXXXX 999 999% XXX    99999999.99 99999999999.999 999999 99.99 9999.99 99.99 9999.99 99.99+ 9999.99+ 99.99+ 9999.99+ 99.99+

                              TRF                 TAF                 Refund TRF           Refund TAF           add
                              fix      / var      fix      / var      fix       / var      fix       / var      Credit
                              --------- --------- --------- --------- ---------- ---------- ---------- ---------- ----------
Total Per Market Group:       999999.99 999999.99 999999.99 999999.99 999999.99+ 999999.99+ 999999.99+ 999999.99+ 999999.99+

Total Per User:               999999.99 999999.99 999999.99 999999.99 999999.99+ 999999.99+ 999999.99+ 999999.99+ 999999.99+

Total Per Exchange Member:    999999.99 999999.99 999999.99 999999.99 999999.99+ 999999.99+ 999999.99+ 999999.99+ 999999.99+


                                       ---------------
Total Fee per Exchange Member:         999999999999,99
                                       ---------------
Total Refund per Exchange Member:      -99999999999,99
                                       ---------------
Total add. Credit per Exchange Member: -99999999999,99
```

4.1.12 CB242 Specialist Service Fee Per Executed Order

Description	This report lists the service fee fix and variable for Specialists for each executed order per ID and is summed by instrument and account for each trading currency converted into billing currency. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb242		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb242Grp, repeated 0 ... variable times:		
cb242KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb242Grp1, repeated 1 ... variable times:		
cb242KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb242Grp2, repeated 1 ... variable times:		
cb242KeyGrp2		
user	m	User
cb242Grp3, repeated 1 ... variable times:		

cb242KeyGrp3		
currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
cb242Grp4, repeated 1 ... variable times:		
cb242KeyGrp4		
acctTypGrp	m	Ac
cb242Grp5, repeated 1 ... variable times:		
cb242KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb242Grp6, repeated 1 ... variable times:		
cb242KeyGrp6		
trdMemb	m	Trading Member
cb242Grp7, repeated 1 ... variable times:		
cb242KeyGrp7		
ordrNo	m	OrdrNo
versionNo	m	VNo
cb242Rec, repeated 1 ... variable times:		
usrOrdrNum	o	(XML only)
buyCod	o	(XML only)
execQty	o	(XML only)
ordrMktVal	o	(XML only)
perf	o	Perf
trDay	m	Trad Day
feeTypCodAll	o	(XML only)
fixFee	o	Service Fee Fix
varFee	o	Service Fee Var
orderVol	o	OrderVol
nomVal	o	Nominal
addMembId	o	Info
sumTrdMemFixFee	m	Total Per Trading Member:
sumTrdMemVarFee	m	
sumTrdMembOrdrVol	m	
sumTrdMemNom	m	
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	
sumInstOrdrVol	m	

sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trd Curr (XXX) in EUR:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:

Text Report Structure

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

Trading Currency   Exchange Rate   Billing Currency
---------------- ----------------- ----------------
      XXX       9999999.999999999      XXX

Ac              Instrument
--- ------------------------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

Trading Member       OrdrNo       VNo Perf Trad Day  Service Fee Fix   Service Fee Var     OrderVol         Nominal      Info
-------------- -------------------- --- ---- -------- ----------------- ----------------- ----------------- ---------------- -----
    XXXXX      XXXXXXXXXXXXXXXXXXXX 999  999 31-12-09 +9999999999999.99 +9999999999999.99 XXXXXXXXXXXXXXXXX 999,999,999.9999 XXXXX
                                                      ----------------- ----------------- ----------------- ----------------
Total Per Trading Member:                             9999999999999.99+    +9999999999.99    99999999999.99  +9999999999.99
                                                      ----------------- ----------------- ----------------- ----------------
Total Per Instrument:                                    9999999999.99+    +9999999999.99  99999999999.9999  +9999999999.99
                                                      ----------------- ----------------- ----------------- ----------------
Total Per Account Type:                               9999999999999.99+ +9999999999999.99  9999999999.9999   +9999999999.99
                                                      ----------------- ----------------- ----------------- ----------------
Total Per Trd Curr (XXX) in EUR:                      +9999999999999.99 +9999999999999.99  99999999999.9999  +9999999999.99
                                                      ----------------- ----------------- ----------------- ----------------
Total Per User in EUR:                                +9999999999999.99 +9999999999999.99    +9999999999.99  +9999999999.99
                                                      -----------------
Total Number Of Orders Per User:                          +999999999999
                                                      ----------------- ----------------- ----------------- ----------------
Total Per Exchange Member:                            +9999999999999.99 +9999999999999.99  99999999999.9999  +9999999999.99
                                                      -----------------
Total Number of Orders Per Exchange Member:               9999999999999
```

4.1.13 CB243 Specialist Service Fee XFS Per Executed Order

Description	This report lists the service fee fix and variable for Specialists for each executed order per ID and is summed by instrument and account for each trading currency converted into billing currency. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb243		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb243Grp, repeated 0 ... variable times:		
cb243KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb243Grp1, repeated 1 ... variable times:		
cb243KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb243Grp2, repeated 1 ... variable times:		
cb243KeyGrp2		
user	m	User
cb243Grp3, repeated 1 ... variable times:		

cb243KeyGrp3		
currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
cb243Grp4, repeated 1 ... variable times:		
cb243KeyGrp4		
acctTypGrp	m	Ac
cb243Grp5, repeated 1 ... variable times:		
cb243KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb243Grp6, repeated 1 ... variable times:		
cb243KeyGrp6		
trdMemb	m	Trading Member
cb243Grp7, repeated 1 ... variable times:		
cb243KeyGrp7		
ordrNo	m	OrdrNo
versionNo	m	VNo
cb243Rec, repeated 1 ... variable times:		
usrOrdrNum	o	(XML only)
buyCod	o	(XML only)
execQty	o	(XML only)
ordrMktVal	o	(XML only)
perf	o	Perf
feeTypCodAll	o	(XML only)
ctrPtyId	o	(XML only)
trdIdCountPt	o	(XML only)
fixFee	o	Service Fee Fix
varFee	o	Service Fee Var
orderVol	o	OrderVol
nomVal	o	Nominal
addMembId	o	Info
sumTrdMemFixFee	m	Total Per Trading Member:
sumTrdMemVarFee	m	
sumTrdMembOrdrVol	m	
sumTrdMemNom	m	
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	

sumInstOrdrVol	m	
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trading Currency:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per SP User:
sumUserFixFee	m	Total Per SP User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumMembFixFee	m	Total Per Exchange Member in EUR:
sumMembVarFee	m	
sumMembOrdrVol	m	
sumMembNom	m	

Text Report Structure

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

Trading Currency   Exchange Rate   Billing Currency
---------------- ----------------- ----------------
      XXX       9999999.999999999       XXX

Ac              Instrument
--- ----------------------------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

Trading Member        OrdrNo        VNo Perf  Service Fee Fix   Service Fee Var      OrderVol         Nominal      Info
-------------- -------------------- --- ---- ----------------- ----------------- ----------------- ---------------- -----
    XXXXX      XXXXXXXXXXXXXXXXXXXX 999  999 +9999999999999.99 +9999999999999.99 XXXXXXXXXXXXXXXXX 999,999,999.9999 XXXXX
                                             ----------------- ----------------- ----------------- ----------------
Total Per Trading Member:                    9999999999999.99+    +9999999999.99    99999999999.99   +9999999999.99
                                             ----------------- ----------------- ----------------- ----------------
Total Per Instrument:                           9999999999.99+    +9999999999.99  99999999999.9999   +9999999999.99
                                             ----------------- ----------------- ----------------- ----------------
Total Per Account Type:                      9999999999999.99+ +9999999999999.99  99999999999.9999   +9999999999.99
                                             ----------------- ----------------- ----------------- ----------------
Total Per Trading Currency:                  +9999999999999.99 +9999999999999.99  99999999999.9999   +9999999999.99
                                             -----------------
Total Number Of Orders Per SP User:              +999999999999
                                             ----------------- ----------------- ----------------- ----------------
Total Per SP User in EUR:                    +9999999999999.99 +9999999999999.99    +9999999999.99   +9999999999.99
                                                                                 -----------------
Total Number of Orders Per Exchange Member:                                          9999999999999
                                             ----------------- ----------------- ----------------- ----------------
Total Per Exchange Member in EUR:            +9999999999999.99 +9999999999999.99  99999999999.9999   +9999999999.99
```

4.1.14 CB250 Specialist Service Fee Overall Summary

Description	This report provides Specialists with the current and previous day's service fees in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month' service fee and the current year-to-date service fee sum. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb250		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb250Grp, repeated 0 ... variable times:		
cb250KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb250Grp1, repeated 1 ... variable times:		
cb250KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb250Grp2, repeated 1 ... variable times:		
cb250KeyGrp2		
user	m	User
cb250Grp3, repeated 1 ... variable times:		

cb250KeyGrp3		
currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
cb250Grp4, repeated 1 ... variable times:		
cb250KeyGrp4		
acctTypGrp	m	Ac
cb250Grp5, repeated 1 ... variable times:		
cb250KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb250Grp6, repeated 1 ... variable times:		
cb250KeyGrp6		
trdMemb	m	Trading Member
cb250Rec, repeated 1 ... variable times:		
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypName
membPrvDayServFeeAmnt	m	ServFeePrevDayBal
servFeeCrtDayAmnt	m	ServFeeCrtDayAmnt
servFeeAmnt	m	ServFeeCrtMthBal
membPrvMthServFeeAmnt	m	ServFeePrvMthBal
membYtdServFeeAmnt	m	ServFeeYtdBal
sumTrdMembPrvDayServFeeAmnt	m	Total Trans ServFee Per Trading Member:
sumTrdServFeeCrtDayAmnt	m	
sumTrdServFeeAmnt	m	
sumTrdMembPrvMthServFeeAmnt	m	
sumTrdMembYtdServFeeAmnt	m	
sumInstMembPrvDayServFeeAmnt	m	Total Trans ServFee Per Instrument:
sumInstServFeeCrtDayAmnt	m	
sumInstServFeeAmnt	m	
sumInstMembPrvMthServFeeAmnt	m	
sumInstMembYtdServFeeAmnt	m	
sumAcctMembPrvDayServFeeAmnt	m	Total ServFee Per Account:
sumAcctServFeeCrtDayAmnt	m	
sumAcctServFeeAmnt	m	
sumAcctMembPrvMthServFeeAmnt	m	
sumAcctMembYtdServFeeAmnt	m	

sumCurrMembPrvDayServFeeAmnt	m	Total ServFee Per Trd Curr (XXX) in EUR:
sumCurrServFeeCrtDayAmnt	m	
sumCurrServFeeAmnt	m	
sumCurrMembPrvMthServFeeAmnt	m	
sumCurrMembYtdServFeeAmnt	m	
sumUserMembPrvDayServFeeAmnt	m	(XML only)
sumUserServFeeCrtDayAmnt	m	(XML only)
sumUserServFeeAmnt	m	(XML only)
sumUserMembPrvMthServFeeAmnt	m	(XML only)
sumUserMembYtdServFeeAmnt	m	(XML only)
sumMembPrvDayServFeeAmnt	m	Total ServFee Per Exchange Member:
sumMembServFeeCrtDayAmnt	m	
sumMembServFeeAmnt	m	
sumMembPrvMthServFeeAmnt	m	
sumMembYtdServFeeAmnt	m	

Text Report Structure

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

Trading Currency   Exchange Rate   Billing Currency
---------------- ----------------- ----------------
      XXX       9999999.999999999       XXX

Ac              Instrument
--- ------------------------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

Trading Member ServFeeTyp ServFeeTypName  ServFeePrevDayBal ServFeeCrtDayAmnt ServFeeCrtMthBal ServFeePrvMthBal ServFeeYtdBal
-------------- ---------- --------------- ----------------- ----------------- ---------------- ---------------- -------------
    XXXXX         XXX     XXXXXXXXXXXXXXX      99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                          ----------------- ----------------- ---------------- ---------------- -------------
Total Trans ServFee Per Trading Member:        99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                          ----------------- ----------------- ---------------- ---------------- -------------
Total Trans ServFee Per Instrument:            99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                          ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Account:                     99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                          ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Trd Curr (XXX) in EUR:       99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                          ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Exchange Member:             99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
```

4.1.15 CB253 Specialist Service Fee XFS Overall Summary

Description	This report provides Specialists with the current and previous day's recompensations in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month' recompensation and the current year-to-date recompensation sum. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb253		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb253Grp, repeated 0 ... variable times:		
cb253KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb253Grp1, repeated 1 ... variable times:		
cb253KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb253Grp2, repeated 1 ... variable times:		
cb253KeyGrp2		
user	m	User

cb253Grp3, repeated 1 ... variable times:		
cb253KeyGrp3		
currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency
cb253Grp4, repeated 1 ... variable times:		
cb253KeyGrp4		
acctTypGrp	m	Ac
cb253Grp5, repeated 1 ... variable times:		
cb253KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb253Grp6, repeated 1 ... variable times:		
cb253KeyGrp6		
trdMemb	m	Trading Member
cb253Rec, repeated 1 ... variable times:		
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypName
membPrvDayServFeeAmnt	m	ServFeePrevDayBal
servFeeCrtDayAmnt	m	ServFeeCrtDayAmnt
servFeeAmnt	m	ServFeeCrtMthBal
membPrvMthServFeeAmnt	m	ServFeePrvMthBal
membYtdServFeeAmnt	m	ServFeeYtdBal
sumTrdMembPrvDayServFeeAmnt	m	Total ServFee Per Trading Member:
sumTrdServFeeCrtDayAmnt	m	
sumTrdServFeeAmnt	m	
sumTrdMembPrvMthServFeeAmnt	m	
sumTrdMembYtdServFeeAmnt	m	
sumInstMembPrvDayServFeeAmnt	m	Total ServFee Per Instrument:
sumInstServFeeCrtDayAmnt	m	
sumInstServFeeAmnt	m	
sumInstMembPrvMthServFeeAmnt	m	
sumInstMembYtdServFeeAmnt	m	
sumAcctMembPrvDayServFeeAmnt	m	Total ServFee Per Account:
sumAcctServFeeCrtDayAmnt	m	
sumAcctServFeeAmnt	m	
sumAcctMembPrvMthServFeeAmnt	m	
sumAcctMembYtdServFeeAmnt	m	

sumCurrMembPrvDayServFeeAmnt	m	Total ServFee Per Trd Curr (XXX) in EUR:
sumCurrServFeeCrtDayAmnt	m	
sumCurrServFeeAmnt	m	
sumCurrMembPrvMthServFeeAmnt	m	
sumCurrMembYtdServFeeAmnt	m	
sumUserMembPrvDayServFeeAmnt	m	(XML only)
sumUserServFeeCrtDayAmnt	m	(XML only)
sumUserServFeeAmnt	m	(XML only)
sumUserMembPrvMthServFeeAmnt	m	(XML only)
sumUserMembYtdServFeeAmnt	m	(XML only)
sumMembPrvDayServFeeAmnt	m	Total ServFee Per Exchange Member in EUR:
sumMembServFeeCrtDayAmnt	m	
sumMembServFeeAmnt	m	
sumMembPrvMthServFeeAmnt	m	
sumMembYtdServFeeAmnt	m	

Text Report Structure

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

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

Ac             Instrument
--- ------------------------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

Trading Member ServFeeTyp ServFeeTypName  ServFeePrevDayBal ServFeeCrtDayAmnt ServFeeCrtMthBal ServFeePrvMthBal ServFeeYtdBal
-------------- ---------- -------------- ----------------- ----------------- ---------------- ---------------- -------------
    XXXXX         XXX     XXXXXXXXXXXXXXX     99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                         ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Trading Member:            99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                         ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Instrument:                99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                         ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Account:                   99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                         ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Trd Curr (XXX) in EUR:     99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
                                         ----------------- ----------------- ---------------- ---------------- -------------
Total ServFee Per Exchange Member in EUR:    99999999.99+      99999999.99+     99999999.99+     99999999.99+ 999999999.99+
```

4.1.16 CB260 Specialist Service Fee Statement

Description	This report is produced for Specialists at the end of the month and gives detailed data on the current month's service fees, order volume and order quantity. The accumulated service fees are divided into types and shown by instrument, account type and trader subgroup for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
Frequency	Monthly.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb260		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb260Grp, repeated 0 ... variable times:		
cb260KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb260Grp1, repeated 1 ... variable times:		
cb260KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb260Grp2, repeated 1 ... variable times:		

cb260KeyGrp2		
user	m	User
cb260Grp3, repeated 1 ... variable times:		
cb260KeyGrp3		
currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency
cb260Grp4, repeated 1 ... variable times:		
cb260KeyGrp4		
acctTypGrp	m	Ac
cb260Grp5, repeated 1 ... variable times:		
cb260KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb260Grp6, repeated 1 ... variable times:		
cb260KeyGrp6		
trdMemb	m	Trading Member
cb260Rec, repeated 1 ... variable times:		
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypNam
servFeeCrtMthBal	m	ServFeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sumTrdMembServFeeCrtMthBal	m	Total Per Trading Member:
sumTrdMembOrdrVol	m	
sumTrdMembOrdrQty	m	
sumIsinServFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctServFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrServFeeCrtMthBal	m	Total Per Trd Curr (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembServFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

sumHseServFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

Text Report Structure

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

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

Ac             Instrument
--- ------------------------------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

Trading Member ServFeeTyp  ServFeeTypNam  ServFeeCrtMthBal     OrderVol         OrderQuant
-------------- ---------- --------------- ---------------- ----------------- ------------------
    XXXXX        XXX     XXXXXXXXXXXXXXX     99999999.99+ XXXXXXXXXXXXXXXXX  9,999,999,999,999
                                          ---------------- ----------------- ------------------
Total Per Trading Member:                    99999999.99+    99999999999.99   9999999999999.99
                                          ---------------- ----------------- ------------------
Total Per Instrument:                        99999999.99+  99999999999.9999      9999999999999
                                          ---------------- ----------------- ------------------
Total Per Account Type:                      99999999.99+  99999999999.9999      9999999999999
                                          ---------------- ----------------- ------------------
Total Per Trd Curr (XXX) in EUR:             99999999.99+  99999999999.9999      9999999999999
                                          ----------------
Total Per Exchange Member:                   99999999.99+
                                                           -----------------
Total Volume Per Exchange Member:                          99999999999.9999
                                                                             ------------------
Total Number Of Orders Per Exchange Member:                                      9999999999999
                                          ---------------- ----------------- ------------------
Total All Exchange Members:                  99999999.99+  99999999999.9999 9999999999999.9999
```

4.1.17 CB263 Specialist Service Fee XFS Statement

Description	This report is produced for Specialists at the end of the month and gives detailed data on the current month's recompensations, order volume and order quantity. The accumulated recompensations are divided into types and shown by instrument, account type and trader subgroup for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
Frequency	Monthly.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb263		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb263Grp, repeated 0 ... variable times:		
cb263KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb263Grp1, repeated 1 ... variable times:		
cb263KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb263Grp2, repeated 1 ... variable times:		

cb263KeyGrp2		
user	m	User
cb263Grp3, repeated 1 ... variable times:		
cb263KeyGrp3		
currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency
cb263Grp4, repeated 1 ... variable times:		
cb263KeyGrp4		
acctTypGrp	m	Ac
cb263Grp5, repeated 1 ... variable times:		
cb263KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb263Grp6, repeated 1 ... variable times:		
cb263KeyGrp6		
trdMemb	m	Trading Member
cb263Rec, repeated 1 ... variable times:		
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypNam
servFeeCrtMthBal	m	ServFeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sumTrdMembServFeeCrtMthBal	m	Total Per Trading Member:
sumTrdMembOrdrVol	m	
sumTrdMembOrdrQty	m	
sumIsinServFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctServFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrServFeeCrtMthBal	m	Total Per Trd Curr (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembServFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

sumHseServFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

Text Report Structure

```
Participant         Participant Long Name            BU              BU Long Name             BU Identifier  User
----------- -------------------------------------- -------- -------------------------------------- ------------- ------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX        999999 XXXXXX

Trading Currency Billing Currency Ac              Instrument
---------------- ---------------- --- ------------------------------------
      XXX              XXX        XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

Trading Member
--------------
    XXXXX

ServFeeTyp  ServFeeTypNam  ServFeeCrtMthBal     OrderVol         OrderQuant
---------- --------------- ---------------- ----------------- ------------------
   XXX     XXXXXXXXXXXXXXX      99999999.99+ XXXXXXXXXXXXXXXXX  9,999,999,999,999
                           ---------------- ----------------- ------------------
Total Per Trading Member:       99999999.99+    99999999999.99   9999999999999.99
                           ---------------- ----------------- ------------------
Total Per Instrument:           99999999.99+  99999999999.9999      9999999999999
                           ---------------- ----------------- ------------------
Total Per Account Type:         99999999.99+  99999999999.9999      9999999999999
                           ---------------- ----------------- ------------------
Total Per Trd Curr (XXX) in     99999999.99+  99999999999.9999      9999999999999
                           ----------------
Total Per Exchange Member:      99999999.99+
                                            -----------------
Total Volume Per Exchange Member:             99999999999.9999
                                                              ------------------
Total Number Of Orders Per Exchange Member:                         9999999999999
                           ---------------- ----------------- ------------------
Total All Exchange Members:     99999999.99+  99999999999.9999 9999999999999.9999
```

4.1.18 CB442 DBDX 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 provided for DBDX only.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb442		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb442Grp, repeated 0 ... variable times:		
cb442KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb442Grp1, repeated 1 ... variable times:		
cb442KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb442Grp2, repeated 1 ... variable times:		
cb442KeyGrp2		
currTypCod	m	Trading Currency

exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
cb442Grp3, repeated 1 ... variable times:		
cb442KeyGrp3		
acctTypGrp	m	Ac
cb442Grp4, repeated 1 ... variable times:		
cb442KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb442Rec, repeated 1 ... variable times:		
ordrNo	m	Order No
versionNo	m	VNo
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
user	m	Trader
trDay	m	Trad Day
tranFee	m	DlyFeePerOrdr
orderVol	m	OrderVol
addMembId	m	(XML only)
sumInstTranFee	m	Total Per Instrument:
sumInstOrdrVol	m	
sumAcctTrnFeeAmnt	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumCurrTrnFee	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumMembTranFee	m	Total Fees Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

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

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

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

      Order No       VNo FeeTyp    FeeTypNam    Trader Trad Day DlyFeePerOrdr     OrderVol
-------------------- --- ------ --------------- ------ -------- ------------- -----------------
XXXXXXXXXXXXXXXXXXXX 999  XXX   XXXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXXXXXX
                                                                ------------- ----------------
Total Per Instrument:                                           9999999999.99 99999999999.9999
                                                                ------------- ----------------
Total Per Account Type:                                         9999999999.99 99999999999.9999
                                                                ------------- ----------------
Total Per Trading Currency (XXX) in EUR:                        9999999999.99 99999999999.9999
                                                                -------------
Total Fees Per Exchange Member:                                 9999999999.99
                                                                              -----------------
Total Volume Per Exchange Member:                                              99999999999.9999
                                                                              -----------------
Total Number Of Orders Per Exchange Member:                                       9999999999999
```

4.1.19 CB480 DBDX 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 DBDX for reconciling the invoice. This report is provided for DBDX only.
Frequency	Monthly.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
cb480		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb480Grp, repeated 0 ... variable times:		
cb480KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb480Grp1, repeated 0 ... variable times:		
cb480KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb480Grp2, repeated 1 ... variable times:		
cb480KeyGrp2		
billCurrTypCod	m	Billing Currency
cb480Rec, repeated 1 ... variable times:		
feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam
etiCmlVol	o	Cumulated Vol
etiUnRebFee	o	Unrebated Fee

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

Text Report Structure

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

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

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


Fees:
-----

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


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

Lean Order Rebate Details:

 Cumulated Vol   Unrebated Fee  Reb Lean Order Rebate  Fee after Reb
--------------- --------------- --- ----------------- ---------------
999999999999999 999999999999.99 99%    -99999999999.99 999999999999.99

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


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

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

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

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

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


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

4.2 PM Performance Measurement

4.2.1 PM010 Performance Report Equities Regulated Market Maker

Description	This report informs the Regulated Market Maker of his compliance with the minimum requirements in regard to the participation rate in continuous trading on the preceding trading day and on all trading days since the beginning of the respective month. It further includes the performance data of the participation during stressed market conditions and based on the results, if the Regulated Market Maker is entitled for reimbursement of transaction fees according to Xetra price list. This report lists transactions in terms of units, trades, and value - based on matched quotes as Regulated Market Maker and also lists the average time weighted spread and average quotation volume in units per instrument. This report only lists equities. The report PM020 Performance Report ETFs & ETPs Regulated Market Maker outlines performance data for ETFs & ETPs. The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm010		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm010Grp, repeated 0 ... variable times:		
pm010KeyGrp		

participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm010Grp1, repeated 1 ... variable times:		
pm010KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm010Grp2, repeated 1 ... variable times:		
pm010KeyGrp2		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm010Rec, repeated 1 ... variable times:		
tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
postCalcInd	m	postCalcInd
violMMDay	m	V (MM)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
regulatoryLiquidInstr	m	Reg Liq Instr
smcTrdTime	m	SMC Trd Time
smcQuotTime	m	SMC Quot Time
smcRate	m	SMC Particip Rate
smcAtwSpreadAbsolute	m	SMC ATWS ABS
smcAtwSpreadPercentage	m	SMC ATWS %
smcAtwSpreadToMaxSpread	m	SMC ATWS/Max Spread
smcAtwBidQty	m	SMC ATW Qty Bid

smcAtwAskQty	m	SMC ATW Qty Ask
numUnitsMM	m	Num Units MM
numTradesMM	m	Num Trades MM
trdValueMM	m	Value Trd Crncy MM
numUnitsSMC	m	Num Units SMC
numTradesSMC	m	Trades
trdValueSMC	m	Value Trd Crncy SMC
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violMMMtd	m	V (MM)
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
smcTrdTimeMtd	m	SMC Trd Time MtD
smcQuotTimeMtd	m	SMC Quot Time MtD
smcRateMtd	m	SMC Particip Rate MtD
smcAtwSpreadAbsoluteMtd	m	SMC ATWS ABS MtD
smcAtwSpreadPercentageMtd	m	SMC ATWS % MtD
smcAtwSpreadToMaxSpreadMtd	m	SMC ATWS/Max Spread MtD
smcAtwBidQtyMtd	m	SMC ATW Qty Bid Mt
smcAtwAskQtyMtd	m	SMC ATW Qty Ask MtD
numUnitsMMMtd	m	Num Units MM MtD
numTradesMMMtd	m	Num Trades MM MtD
trdValueMMMtd	m	Value Trd Crncy MM MtD
numUnitsSMCMtd	m	Num Units SMC MtD
numTradesSMCMtd	m	Num Trades SMC MtD
trdValueSMCMtd	m	Value Trd Crncy SMC MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD

Text Report Structure

```
This report is available only in XML format.
```

4.2.2 PM020 Performance Report ETFs & ETPs Regulated Market Maker

Description	This report informs the Regulated Market Maker of his compliance with the minimum requirements in regard to the participation rate in continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. It further includes the performance data of the participation during stressed market conditions and based on the results, if the Regulated Market Maker is entitled for reimbursement, of transaction fees according to Xetra price list. This report also lists the transactions in terms of units, trades, and value based on matched quotes as Regulated Market Maker and about the average time weighted spread and average quotation volume in units in each instrument. This report only lists information about ETFs & ETPs. The report PM010 Performance Report Equities Regulated Market Maker outlines performance data for equities. The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm020		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm020Grp, repeated 0 ... variable times:		
pm020KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name

pm020Grp1, repeated 1 ... variable times:

pm020KeyGrp1

businessUnitGrp

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

pm020Grp2, repeated 1 ... variable times:

pm020KeyGrp2

instrumentGrp1

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

pm020Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
postCalcInd	m	postCalcInd
violMMDay	m	V (MM)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
regulatoryLiquidInstr	m	Reg Liq Instr
smcTrdTime	m	SMC Trd Time
smcQuotTime	m	SMC Quot Time
smcRate	m	SMC Particip Rate
smcAtwSpreadAbsolute	m	SMC ATWS ABS
smcAtwSpreadPercentage	m	SMC ATWS %
smcAtwSpreadToMaxSpread	m	SMC ATWS/Max Spread
smcAtwBidQty	m	SMC ATW Qty Bid
smcAtwAskQty	m	SMC ATW Qty Ask
numUnitsMM	m	Num Units MM
numTradesMM	m	Num Trades MM

trdValueMM	m	Value Trd Crncy MM
numUnitsSMC	m	Num Units SMC
numTradesSMC	m	Trades
trdValueSMC	m	Value Trd Crncy SMC
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violMMMtd	m	V (MM)
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
smcTrdTimeMtd	m	SMC Trd Time MtD
smcQuotTimeMtd	m	SMC Quot Time MtD
smcRateMtd	m	SMC Particip Rate MtD
smcAtwSpreadAbsoluteMtd	m	SMC ATWS ABS MtD
smcAtwSpreadPercentageMtd	m	SMC ATWS % MtD
smcAtwSpreadToMaxSpreadMtd	m	SMC ATWS/Max Spread MtD
smcAtwBidQtyMtd	m	SMC ATW Qty Bid Mt
smcAtwAskQtyMtd	m	SMC ATW Qty Ask MtD
numUnitsMMMtd	m	Num Units MM MtD
numTradesMMMtd	m	Num Trades MM MtD
trdValueMMMtd	m	Value Trd Crncy MM MtD
numUnitsSMCMtd	m	Num Units SMC MtD
numTradesSMCMtd	m	Num Trades SMC MtD
trdValueSMCMtd	m	Value Trd Crncy SMC MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD

Text Report Structure

```
This report is available only in XML format.
```

4.2.3 PM100 Performance Report Equities Designated Sponsor

Description	This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in the opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. By including the parameter of passive volume share, the conditions are also checked for fee reimbursement. This report lists transactions in terms of units, trades, and value - based on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument. This report only lists equities. The report PM200 Performance Report ETFs & ETPs Designated Sponsor lists performance data for ETFs & ETPs. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm100		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm100Grp, repeated 0 ... variable times:		
pm100KeyGrp		
participantGrp		
participant	m	Participant

partLngName	m	Participant Long Name
pm100Grp1, repeated 1 ... variable times:		
pm100KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm100Grp2, repeated 1 ... variable times:		
pm100KeyGrp2		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm100Rec, repeated 1 ... variable times:		
tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
numUnitsDS	m	Num Units DS

numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
liqClass	m	LC
passiveTrdValueDS	m	P-Value Trd Crncy DS
passiveTrdValueXETR	m	P-Value Trd Crncy Xetra
passiveTrdDSRate	m	P-Value DS/Xetra
violFeeDay	m	V (Fee)
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD
liqClassMtd	m	LC MtD
passiveTrdValueDSMtd	m	P-Value Trd Crncy DS MtD

passiveTrdValueXETRMtd	m	P-Value Trd Crncy Xetra MtD
avgPassiveTrdDSValueMtd	m	Avg P-Value DS/Xetra MtD
violFeeMtd	m	V (Fee)

Text Report Structure

```
This report is available only in XML format.
```

4.2.4 PM200 Performance Report ETFs and ETPs Designated Sponsor

Description	This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. The conditions are also checked for fee reimbursement. This report informs about transactions in terms of units, trades, and value - based on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument. This report only lists ETFs & ETPs. The report PM100 Performance Report Equities Designated Sponsor lists performance data for equities. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm200		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm200Grp, repeated 0 ... variable times:		
pm200KeyGrp		
participantGrp		

participant	m	Participant
partLngName	m	Participant Long Name
pm200Grp1, repeated 1 ... variable times:		
pm200KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm200Grp2, repeated 1 ... variable times:		
pm200KeyGrp2		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm200Rec, repeated 1 ... variable times:		
tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask

numUnitsDS	m	Num Units DS
numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
violFeeDay	m	V (Fee)
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD
violFeeMtd	m	V (Fee)

Text Report Structure

```
This report is available only in XML format.
```

4.2.5 PM300 Compliance Report Equities Designated Sponsor

Description	This report informs Designated Sponsor if minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date. The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the reregistration is only possible after 60 business days. The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month. This report only lists equities. The report PM400 Compliance Report ETFs & ETPs Designated Sponsor outlines compliance data for ETFs & ETPs. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm300		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm300Grp, repeated 0 ... variable times:		
pm300KeyGrp		
participantGrp		
participant	m	Participant

partLngName	m	Participant Long Name
pm300Grp1, repeated 1 ... variable times:		
pm300KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm300Grp2, repeated 1 ... variable times:		
pm300KeyGrp2		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm300Rec, repeated 1 ... variable times:		
tradingDate	m	Trading Date
tradingMonth	m	Month
ctRateMtd	m	CT Particip Rate MtD
participRateAUMtd	m	Particip Rate AU MtD
participRateOAMtd	m	Particip Rate OA MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months

Text Report Structure

```
This report is available only in XML format.
```

4.2.6 PM400 Compliance Report ETFs & ETPs Designated Sponsor

Description	This report informs Designated Sponsor if the minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date. The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the re-registration is only possible after 60 business days. The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month. This report only lists ETFs & ETPs. The report PM300 Compliance Report Equities Designated Sponsor outlines compliance data for equities. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm400		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm400Grp, repeated 0 ... variable times:		
pm400KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name

pm400Grp1, repeated 1 ... variable times:

pm400KeyGrp1

businessUnitGrp

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

pm400Grp2, repeated 1 ... variable times:

pm400KeyGrp2

instrumentGrp1

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

pm400Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
tradingMonth	m	Month
ctRateMtd	m	CT Particip Rate MtD
participRateAUMtd	m	Particip Rate AU MtD
participRateOAMtd	m	Particip Rate OA MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months

Text Report Structure

```
This report is available only in XML format.
```

4.2.7 PM500 Rating Report Equities Designated Sponsor

Description	This report includes all equities that are determined for the rating scheme. Foreign equities out of the quotation board, equities registered during a month and High Liquid equities not flagged for activation for this Designated Sponsor are excluded. For each instrument, a rating is calculated by applying the precondition that minimum requirements are fulfilled. In total, the consolidated rating across all equities is calculated, providing an indication to Designated Sponsor in regard to the quarterly rating. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm500		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm500Grp, repeated 0 ... variable times:		
pm500KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm500Grp1, repeated 1 ... variable times:		
pm500KeyGrp1		
businessUnitGrp		
businessUnit	m	BU

busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm500Grp2, repeated 1 ... variable times:		
pm500KeyGrp2		
dscr1	m	
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm500Rec, repeated 1 ... variable times:		
tradingDate	m	Trading Date
tradingMonth	m	Month
ctAvgTrdTimeMtdToTheSec	m	CT Avg Trd Time
ctAvgQuotTimeMtdToTheSec	m	CT Avg Quot Time
ctAvgQuotTimeBonusMtdToTheSec	m	CT Avg Quot Time Bonus
ctRateMtd	m	CT Particip Rate
ctRateBonusMtd	m	CT Particip Rate with Bonus
participRateAUMtd	m	Particip Rate AU
participRateOAMtd	m	Particip Rate OA
participRateVolaMtd	m	Particip Rate Vola
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	Viol
ctAtwSpreadPercentageMtd	m	CT ATWS %
ctAtwSpreadPercentageBonusMtd	m	CT ATWSB %
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread
ctAtwSpreadBonusToMaxSpreadMtd	m	CT ATWSB/Max Spread
ctAtwBidQtyMtd	m	CT ATW Qty Bid
ctAtwAskQtyMtd	m	CT ATW Qty Ask
numUnitsDSMtd	m	Num Units
numTradesDSMtd	m	Num Trades
trdValueDSMtd	m	Value Trd Crncy
ratingInstrMtd	m	Rating
dscr1	m	
totalCTAvgQuotTimeBonusDSMtdToTheSec	m	CT Avg Quot Time Bonus

totalCTRateBonusDSMtd	m	CT Particip Rate with Bonus
totalCTAtwSpreadPercentageBonusDSMtd	m	CT ATWSB %
totalCTAtwSpreadBonusToMaxSpreadDSMtd	m	CT ATWSB/Max Spread
totalRatingDSMtd	m	TTL Rating

Text Report Structure

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


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XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Instrument Mnemonic  InstType    Instrument Id        IsinCod       WknNo           Instrument Name          TrdCurr
-------------------  --------  --------------------  ------------  ---------  ------------------------------  -------
    XXXXXXXXXX       XXXXXXXX  99999999999999999999  XXXXXXXXXXXX  XXXXXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXX

Trading Date   Month   Num Trd Days   Num Quot Days  Viol  Rating
------------  -------  -------------  -------------  ----  ------
XXXXXXXXXX    XXXXXXX  9999999999999  9999999999999   X    XXXXX

CT Avg Trd Time  CT Avg Quot Time  CT Avg Quot Time Bonus  CT Particip Rate  CT Particip Rate with Bonus
---------------  ----------------  ----------------------  ----------------  ---------------------------
   XXXXXXXX         XXXXXXXX              XXXXXXXX                   999.99                       999.99

Particip Rate AU  Particip Rate OA  Particip Rate Vola
----------------  ----------------  ------------------
          999.99            999.99              999.99

 CT ATWS %     CT ATWSB %   CT ATWS/Max Spread  CT ATWSB/Max Spread
------------  ------------  ------------------  -------------------
 99999.99999   99999.99999         99999.99999          99999.99999

CT ATW Qty Bid  CT ATW Qty Ask    Num Units     Num Trades        Trd Value
--------------  --------------  -------------  -------------  ------------------
   999999999         99999999   9999999999999  9999999999999  999999999999999.99


-------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

CT Avg Quot Time Bonus  CT Particip Rate with Bonus
----------------------  ---------------------------
       XXXXXXXX                              999.99

 CT ATWSB %   CT ATWSB/Max Spread
------------  -------------------
 99999.99999          99999.99999

TTL Rating
----------
  XXXXX
```

4.2.8 PM600 Individual Rating Report Equities Designated Sponsor

Description	This report provides the Designated Sponsor with the possibility to demonstrate the quality of liquidity provision by the Designated Sponsor per single equity to the issuing company of the equity. The difference to the PM500 Rating Report Equities Designated Sponsor report is that the outcomes are available for each security separately. All descriptions of the data record of PM500 Rating Report Equities Designated Sponsor apply here too. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm600		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm600Grp, repeated 0 ... variable times:		
pm600KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm600Grp1, repeated 1 ... variable times:		
pm600KeyGrp1		
businessUnitGrp		
businessUnit	m	BU

busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm600Grp2, repeated 1 ... variable times:		
pm600KeyGrp2		
dscr1	m	
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm600Rec, repeated 1 ... variable times:		
tradingDate	m	Trading Date
tradingMonth	m	Month
ctAvgTrdTimeMtdToTheSec	m	CT Avg Trd Time
ctAvgQuotTimeMtdToTheSec	m	CT Avg Quot Time
ctAvgQuotTimeBonusMtdToTheSec	m	CT Avg Quot Time Bonus
ctRateMtd	m	CT Particip Rate
ctRateBonusMtd	m	CT Particip Rate with Bonus
participRateAUMtd	m	Particip Rate AU
participRateOAMtd	m	Particip Rate OA
participRateVolaMtd	m	Particip Rate Vola
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	Viol
ctAtwSpreadPercentageMtd	m	CT ATWS %
ctAtwSpreadPercentageBonusMtd	m	CT ATWSB %
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread
ctAtwSpreadBonusToMaxSpreadMtd	m	CT ATWSB/Max Spread
ctAtwBidQtyMtd	m	CT ATW Qty Bid
ctAtwAskQtyMtd	m	CT ATW Qty Ask
numUnitsDSMtd	m	Num Units
numTradesDSMtd	m	Num Trades
trdValueDSMtd	m	Value Trd Crncy
ratingInstrMtd	m	Rating

Text Report Structure

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


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XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Instrument Mnemonic  InstType     Instrument Id       IsinCod      WknNo          Instrument Name         TrdCurr
-------------------  --------  --------------------  ------------  ---------  ------------------------------  -------
    XXXXXXXXXX       XXXXXXXX  99999999999999999999  XXXXXXXXXXXX  XXXXXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXX

Trading Date   Month   Num Trd Days   Num Quot Days  Viol  Rating
------------  -------  -------------  -------------  ----  ------
XXXXXXXXXX    XXXXXXX  9999999999999  9999999999999   X    XXXXX

CT Avg Trd Time  CT Avg Quot Time  CT Avg Quot Time Bonus  CT Particip Rate  CT Particip Rate with Bonus
---------------  ----------------  ----------------------  ----------------  ---------------------------
   XXXXXXXX         XXXXXXXX             XXXXXXXX                    999.99                       999.99

Particip Rate AU  Particip Rate OA  Particip Rate Vola
----------------  ----------------  ------------------
          999.99            999.99              999.99

 CT ATWS %     CT ATWSB %   CT ATWS/Max Spread  CT ATWSB/Max Spread
------------  ------------  ------------------  -------------------
 99999.99999   99999.99999         99999.99999          99999.99999

CT ATW Qty Bid  CT ATW Qty Ask    Num Units     Num Trades       Trd Value
--------------  --------------  -------------  -------------  ------------------
  999999999        99999999     9999999999999  9999999999999  999999999999999.99
```

4.2.9 PM700 Xetra Retail Liquidity Provider

Description	This report informs the Retail Liquidity Provider about his performance in Continuous Trading on this trading day and aggregated over all trading days of this month. By including measurements such as the participation time, the retail volume share, and the share of executions within the Benchmark BBO, the Retail Liquidity Provider gets an overview over its key performance parameters. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm700		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm700Grp, repeated 0 ... variable times:		
pm700KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm700Grp1, repeated 1 ... variable times:		
pm700KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm700Grp2, repeated 1 ... variable times:		
pm700KeyGrp2		
instrumentGrp1		
product	m	Product

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

pm700Rec, repeated 1 ... variable times:

tradingDate	m	(XML only)
participRateCT2sided	m	(XML only)
participRateCTBidOnly	m	(XML only)
participRateCTAskOnly	m	(XML only)
execRetailVolume	m	(XML only)
execRetailVolumeAggressive	m	(XML only)
execRetailVolumePassive	m	(XML only)
execRetailVolumeShare	m	(XML only)
nbrOfAllRLP	m	(XML only)
volumeRetailTradesBetterBMBBO	m	(XML only)
volumeRetailTradesNotBetterBMBBO	m	(XML only)
nbrOfRetailTradesAllRLP	m	(XML only)
nbrOfRetailOrdersAllRLP	m	(XML only)
nbrOfRetailQuotesAllRLP	m	(XML only)
execRetailVolumeAggressiveAllRMO	m	(XML only)
execRetailVolumeShareOfAllRMO	m	(XML only)
tradingMonth	m	(XML only)
participRateCT2sidedMtd	m	(XML only)
participRateCTBidOnlyMtd	m	(XML only)
participRateCTAskOnlyMtd	m	(XML only)
execRetailVolumeMtd	m	(XML only)
execRetailVolumeAggressiveMtd	m	(XML only)
execRetailVolumePassiveMtd	m	(XML only)
execRetailVolumeShareMtd	m	(XML only)
volumeRetailTradesBetterBMBBOMtd	m	(XML only)
volumeRetailTradesNotBetterBMBBOMtd	m	(XML only)
nbrOfRetailTradesAllRLPMtd	m	(XML only)
nbrOfRetailOrdersAllRLPMtd	m	(XML only)
nbrOfRetailQuotesAllRLPMtd	m	(XML only)
execRetailVolumeAggressiveAllRMOMtd	m	(XML only)
execRetailVolumeShareOfAllRMOMtd	m	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.2.10 PM710 Xetra Retail Member Organization

Description	This report informs the Retail Member Organization about the retail opportunities in Continuous Trading on this trading day and aggregated over all trading days of this month. The data is presented on trader level. By including measurements such as the retail volume share, and the share of executions within the Benchmark BBO, the Retail Member Organization gets an overview of its key performance parameters. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm710		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm710Grp, repeated 0 ... variable times:		
pm710KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm710Grp1, repeated 1 ... variable times:		
pm710KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm710Grp2, repeated 1 ... variable times:		
pm710KeyGrp2		
user	o	Trader
pm710Grp3, repeated 1 ... variable times:		

pm710KeyGrp3		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm710Rec, repeated 1 ... variable times:		
tradingDate	m	(XML only)
execRetailVolume	m	(XML only)
execRetailVolumeAggressive	m	(XML only)
execRetailVolumePassive	m	(XML only)
execRetailVolumeAuction	m	(XML only)
volumeRetailTradesBetterBMBBO	m	(XML only)
volumeRetailTradesNotBetterBMBBO	m	(XML only)
tradingMonth	m	(XML only)
execRetailVolumeMtd	m	(XML only)
execRetailVolumeAggressiveMtd	m	(XML only)
execRetailVolumePassiveMtd	m	(XML only)
execRetailVolumeAuctionMtd	m	(XML only)
volumeRetailTradesBetterBMBBOMtd	m	(XML only)
volumeRetailTradesNotBetterBMBBOMtd	m	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.2.11 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

Description	This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, the trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered. This report is addressed to the Issuer and shows the same data as report PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm810		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm810Grp, repeated 0 ... variable times:		
pm810KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name

pm810Grp1, repeated 1 ... variable times:

pm810KeyGrp1

businessUnitGrp

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

pm810Grp2, repeated 1 ... variable times:

pm810KeyGrp2

instrumentGrp1

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

pm810Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctQuotTimeIssuer	m	CT Quot Time Issuer
ctRate	m	CT Particip Rate
ctRateIssuer	m	CT Particip Rate Issuer
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
numUnitsDS	m	Num Units DS

numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctQuotTimeIssuerMtd	m	CT Avg Quot Time Issuer MtD
ctRateMtd	m	CT Particip Rate MtD
ctRateIssuerMtd	m	CT Particip Rate Issuer MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD

Text Report Structure

```
This report is available only in XML format.
```

4.2.12 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

Description	This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered. This report is addressed to the Designated Sponsor and shows the same data as report PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm820		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm820Grp, repeated 0 ... variable times:		
pm820KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name

pm820Grp1, repeated 1 ... variable times:

pm820KeyGrp1

businessUnitGrp

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

pm820Grp2, repeated 1 ... variable times:

pm820KeyGrp2

instrumentGrp1

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

pm820Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctQuotTimeIssuer	m	CT Quot Time Issuer
ctRate	m	CT Particip Rate
ctRateIssuer	m	CT Particip Rate Issuer
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
numUnitsDS	m	Num Units DS

numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctQuotTimeIssuerMtd	m	CT Avg Quot Time Issuer MtD
ctRateMtd	m	CT Particip Rate MtD
ctRateIssuerMtd	m	CT Particip Rate Issuer MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD

Text Report Structure

```
This report is available only in XML format.
```

4.2.13 PM900 Specialist Performance per Executed Order

Description	This report contains all executed orders for the Specialist on this trading day, showing on single order level also the duration of executability and BFZ Commitment Conditions fulfillment. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm900		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm900Grp, repeated 0 ... variable times:		
pm900KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm900Grp1, repeated 1 ... variable times:		
pm900KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm900Grp2, repeated 0 ... variable times:		
pm900KeyGrp2		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id

instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm900Rec, repeated 1 ... variable times:

productCategory	m	Product Category
issuerIdCod	m	Issuer
exchangeOrderId	m	OrdrNo
buyCod	m	B/S
limOrdrPrc	m	OrderLimit
tradedOrderVolume	m	OrderQty
execPrc	m	ExecPrc
execDate	m	ExecDate
execTimeStamp	m	ExecTime
bidPrc	m	BidPrc
askPrc	m	AskPrc
execDuration	m	Execution Duration
bfzCC	m	BFZCC

Text Report Structure

```
This report is available only in XML format.
```

4.2.14 PM910 ITM Issuer Fulfillment Aggregated

Description	This report contains daily and month-to-date performance measurement information for each Issuer in the Continuous Auction with Market Maker trading model, which is aggregated over all instruments. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm910		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm910Grp, repeated 0 ... variable times:		
pm910KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm910Grp1, repeated 1 ... variable times:		
pm910KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm910Rec, repeated 1 ... variable times:		
quoteAvailTimePercentageDly	m	Quot Avail Time % Dly
minQuoteQtyTimePercentageDly	m	Min Quot Qty Time % Dly
avgExecDurationDly	m	Avg Exec Duration Dly
avgExecClassDly	m	Avg Exec Class Dly
instrWithoutPriceAbsoluteDly	m	Instr Without Price Abs Dly

instrWithoutPricePercentageDly	m	Instr Without Price % Dly
quoteAvailTimePercentageMtd	m	Quot Avail Time % MtD
minQuoteQtyTimePercentageMtd	m	Min Quot Qty Time % MtD
avgExecDurationMtd	m	Avg Exec Duration MtD
avgExecClassMtd	m	Avg Exec Class MtD
instrWithoutPriceAbsoluteMtd	m	Instr Without Price Abs MtD
instrWithoutPricePercentageMtd	m	Instr Without Price % MtD

Text Report Structure

```
This report is available only in XML format.
```

4.2.15 PM920 ITM Issuer Fulfillment Instrument Level

Description	This report contains daily and month-to-date performance measurement information for each Issuer in the Continuous Auction with Market Maker trading model on instrument level. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm920		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm920Grp, repeated 0 ... variable times:		
pm920KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm920Grp1, repeated 1 ... variable times:		
pm920KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm920Grp2, repeated 1 ... variable times:		
pm920KeyGrp2		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id

instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm920Rec, repeated 1 ... variable times:		
quoteAvailTimePercentageDly	m	Quot Avail Time % Dly
minQuoteQtyTimePercentageDly	m	Min Quot Qty Time % Dly
avgExecDurationDly	m	Avg Exec Duration Dly
avgExecClassDly	m	Avg Exec Class Dly
quoteAvailTimePercentageMtd	m	Quot Avail Time % MtD
minQuoteQtyTimePercentageMtd	m	Min Quot Qty Time % MtD
avgExecDurationMtd	m	Avg Exec Duration MtD
avgExecClassMtd	m	Avg Exec Class MtD

Text Report Structure

```
This report is available only in XML format.
```

4.2.16 PM930 ITM Issuer Performance Per Executed Order

Description	This report contains all executed orders for the issuer on this trading day, showing on single order level also the duration of executability and BFZ Premium Conditions fulfillment. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
pm930		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
pm930Grp, repeated 0 ... variable times:		
pm930KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
pm930Grp1, repeated 1 ... variable times:		
pm930KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm930Grp2, repeated 0 ... variable times:		
pm930KeyGrp2		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id

instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm930Rec, repeated 1 ... variable times:		
productCategory	m	Product Category
issuerIdCod	m	Issuer
exchangeOrderId	m	OrdrNo
buyCod	m	B/S
limOrdrPrc	m	OrderLimit
tradedOrderVolume	m	OrderQty
execPrc	m	ExecPrc
execDate	m	ExecDate
execTimeStamp	m	ExecTime
bidPrc	m	BidPrc
askPrc	m	AskPrc
execDuration	m	Execution Duration
bfzPC	m	BFZPC

Text Report Structure

```
This report is available only in XML format.
```

4.3 RC Contract Maintenance

4.3.1 RC100 Capital Adjustment Series Report

Description	This report contains all new series and all changes to existing series created or changed due to a capital adjustment. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.
CRE Area	Public.

XML Report Structure	M/O	Text Report Heading
rc100		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rc100Grp, repeated 0 ... variable times:		
rc100KeyGrp		
product	m	Product
secuRFac	m	RFactor
rc100Grp1, repeated 1 ... variable times:		
rc100Rec, repeated 1 ... variable times:		
bfrAfrDec	m	bfrAfrDec
cntrdIdRCGrp		
product	m	Product
isinCod	o	Isin
contractYear	o	CntrYear
contractMonth	o	CntrMonth
contractDate	o	CntrDate
cntrClasCod	o	CP

strikePrc	o	Strike Price
cntrVersNo	o	VerNum
trdUnt	o	TradingUnit

Text Report Structure

```
  Product       RFactor
------------ -------------
XXXXXXXXXXXX 9999.99999999

bfrAfrDec   Product       Isin     CntrYear CntrMonth CntrDate  CP  Strike Price VerNum TradingUnit
--------- ------------ ------------ -------- --------- -------- ---- ------------ ------ -----------
 XXXXXX   XXXXXXXXXXXX XXXXXXXXXXXX     9999        99 31-12-09 XXXX 999999.99999     99   9999.9999
```

4.4 RD Trading RDS Reports

4.4.1 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 by the exchange.
Frequency	Daily.
Availability	Member Report.

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

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

Text Report Structure

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

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

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

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

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

4.4.2 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	Member Report.

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
allowNonCCPTrading	o	NonCCP
tacEligibility	o	TAC Eligibility
effStatus	o	EffSts
delProtected	o	DelProt
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct
enableRisklessPrincipalAcct	o	Enable R Acct
enableIssuerAccount	o	Enable Iss Acct
enableRetailAgencyAcct	o	Enable RA Acct
enableRetailMarketMakingAcct	o	Enable RM Acct
maxOrderValue	o	MaxOrdrVal
maxOrdrQty	o	MaxOrdrQty
userRiskGroup	o	User Risk Group
tslUserGrp	o	TSL User Group
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
prefSettlAcct	o	Pref Settl Acct
prefSettlLocat	o	Pref Settl Loc
pinCode	o	PinCode
rd115Grp3, repeated 0 ... variable times:		
rd115KeyGrp3		
mktGrpNam	m	MktGrp
rd115Rec2, repeated 0 ... variable times:		
entRole	m	Role
rd115Grp4, repeated 0 ... variable times:		
tesType	m	TES Type
tesEligibility	m	TES Eligibility

Text Report Structure

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

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

          Category          Grp Lvl    Login    US NonCCP TAC Eligibility EffSts DelProt Enable P Acct Enable A Acct Enable M Acct
                             Enable R Acct Enable Iss Acct Enable RA Acct Enable RM Acct            MaxOrdrVal     MaxOrdrQty
                             User Risk Group TSL User Group Settl Acct                          Settl Loc
                             Pref Settl Acct                    Pref Settl Loc PinCode
---------------------------- --- --- ----------- -- ------ --------------- ------ ------- ------------- ------------- -------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX  X  XXXXXXXXXXX X    X          X          X      X          X             X             X
                             X             X              X              X            9,999,999,999.99999999+ 999999999.9999
                             XXX           XXX          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX
                             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX         XXXX

 MktGrp
--------
XXXXXXXX

             Role
------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

TES Type TES Eligibility
-------- ---------------
 XXXXX         X
```

4.4.3 RD130 Trade Enrichment Rule Maintenance

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

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

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

Text Report Structure

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

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

4.4.4 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	Member Report.

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

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

Text Report Structure

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

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

4.4.5 RD180 Auto Approval Rule Maintenance

Description	This report provides an overview of all changes made to the auto approval rules for a user i.e. deletions, additions and modifications during the day. This report is available for cash and derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd180		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd180Grp, repeated 0 ... variable times:		
rd180KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd180Grp1, repeated 1 ... variable times:		
rd180KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd180Grp2, repeated 1 ... variable times:		
rd180KeyGrp2		
user	o	Trader
userNumericId	o	Trader Id
rd180Grp3, repeated 1 ... variable times:		
rd180KeyGrp3		
autoApprRuleId	m	Rule ID
autoApprRuleName	m	Rule Name

rd180Rec, repeated 1 ... 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
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

Text Report Structure

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

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

     Rule ID              Rule Name
-------------------- ------------------------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.4.6 RD185 Auto Approval Rule Status

Description	This report provides details of the auto approval rules set-up for each user of the Business Unit. This report is available for cash and derivatives markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd185		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd185Grp, repeated 0 ... variable times:		
rd185KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd185Grp1, repeated 1 ... variable times:		
rd185KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd185Grp2, repeated 1 ... variable times:		
rd185KeyGrp2		
user	o	Trader
userNumericId	o	Trader Id
rd185Grp3, repeated 1 ... variable times:		
rd185KeyGrp3		
autoApprRuleId	m	Rule ID
autoApprRuleName	m	Rule Name

rd185Rec, repeated 1 ... variable times:

initiatingUser	o	Initiator
mktGrpNam	o	MktGrp
product	o	Prod
tesType	o	Type
instrumentType	o	Instrument Type
clientKey	o	Enrichment Rule ID
account	o	AC
beneficiary	o	Beneficiary
clientIdentifier	o	Client Identifier
riskReduction	o	CommHedgFlg
customerInstr	o	C
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
ordOriginFirm	o	OrgFirm.
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
freeText4	o	Text 4
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
liqProvActivity	o	Liq Prov Activity
maxTradeQty	o	Max Trade Quantity
maxTradeValue	o	Max Trade Value
opnClsCod	o	OC
originCountryCode	o	OCC
complianceInfo	o	Compliance Info
skipQtyCheck	o	Skip Qty Check
skipValueCheck	o	Skip Value Check
clearingTakeUpMember	o	Take Up Mbr
tradingCapacity	o	TC
dmaFlg	o	DMA Flag
endClientToken	o	EndClientToken
maxPriceDeviationUnit	o	Max Price Deviation Unit
maxPriceDeviation	o	Max Price Deviation

Text Report Structure

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

Trader Trader Id      Rule ID              Rule Name
------ --------- -------------------- ------------------------------
XXXXXX    999999 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Initiator  MktGrp     Prod     Type  Instrument Type Enrichment Rule ID AC Beneficiary  Client Identifier   CommHedgFlg C
            Exec Identifier     Exec Qualifier OrgFirm. Flex Account Info             Text 1      Text 2      Text 3
            Text 4         Invest Identifier    Invest Qualifier Liq Prov Activity Max Trade Quantity Max Trade Value OC OCC
            Compliance Info     Skip Qty Check Skip Value Check Take Up Mbr TC DMA Flag EndClientToken
            Max Price Deviation Unit Max Price Deviation
----------- -------- ------------ ----- --------------- ------------------ -- ----------- -------------------- ----------- -
XXXXXXXXXXX XXXXXXXX XXXXXXXXXXXX XXXXX    XXXXXXXX       XXXXXXXXXXXX    XX  XXXXXXXXX  XXXXXXXXXXXXXXXXXXXX    XXXXX    X
            XXXXXXXXXXXXXXXXXXXX XXXXX        XXXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
            XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX          X                 999999999.9999  999999999.9999 X  XX
            XXXXXXXXXXXXXXXXXXXX X            X            XXXXX      XX XXXXX    XXXXXXXXXXXXXXXXXXXX
            X                          9999999.99999
```

4.4.7 RD190 SRQS Respondent Assignment Maintenance

Description	This report provides an overview of all changes made to the enrollment of users as respondents including Smart functionality for Eurex EnLight i.e. deletions, additions, and modifications during the day. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd190		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd190Grp, repeated 0 ... variable times:		
rd190KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd190Grp1, repeated 1 ... variable times:		
rd190KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd190Grp2, repeated 1 ... variable times:		
rd190KeyGrp2		
user	o	Trader
userNumericId	o	Trader Id
rd190Rec, repeated 1 ... variable times:		
product	m	Prod
updCod	m	UpdCod

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

Text Report Structure

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

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

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

4.4.8 RD195 SRQS Respondent Assignment Status

Description	This report provides details of the all the users from the Business Unit which are enrolled as respondents for Eurex EnLight including enrollment for the Smart functionality. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd195		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd195Grp, repeated 0 ... variable times:		
rd195KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd195Grp1, repeated 1 ... variable times:		
rd195KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd195Grp2, repeated 1 ... variable times:		
rd195KeyGrp2		
user	o	Trader
userNumericId	o	Trader Id
rd195Rec, repeated 1 ... variable times:		
product	m	Prod
registerSmart	m	SmartFlag

Text Report Structure

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

Trader Trader Id    Prod    SmartFlag
------ --------- ------------ ---------
XXXXXX    999999 XXXXXXXXXXXX   XXXXX
```

4.4.9 RD205 SMP Group Status Report

Description	This report contains the SMP setting of a Business Unit as well as the SMP Group Association of a Business Unit, if existent, listing the Business Units the report Business Unit is associated with. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd205		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd205Grp, repeated 0 ... variable times:		
rd205KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd205Grp1, repeated 1 ... variable times:		
rd205KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd205Rec, repeated 1 ... variable times:		
disableSMP	m	SMP Disable Flag
smpType	m	SMP Type Processing
smpActionSide	o	SMP Action Side
smpBUassociationGrp, repeated 0 ... variable times:		
businessUnit	o	Grouped BU
busUntLngName	o	Grouped BU Long

Text Report Structure

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

SMP Disable Flag SMP Type Processing SMP Action Side
---------------- ------------------- ---------------
     XXXXX               XX             XXXXXXXX

Grouped BU             Grouped BU Long
---------- ----------------------------------------
 XXXXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.4.10 RD210 Clearing Member Defined TSL Maintenance

Description	This report shows all changes of the member TSL Product Group assignments made during the respective business day. Additionally, the report lists the changes of the maximum order quantities per Non-Clearing Member and TSL Product Group. This report only includes member specific data of the related NCMs but not of the clearer itself. This report is available for all clearing members only. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd210		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd210Grp, repeated 0 ... variable times:		
rd210KeyGrp		
membClgIdCod	m	Clearing Member
rd210Grp1, repeated 1 ... variable times:		
rd210KeyGrp1		
membExchIdCod	m	Member
rd210STSLByCMAuditRec, repeated 0 ... variable times:		
tslProductGrp	m	TSL Product Group
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

Text Report Structure

```
Clearing Member Member
--------------- ------
     XXXXX     XXXXX

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

4.4.11 RD215 Clearing Member Defined TSL Status

Description	The report provides the TSL status configured by the Clearing Member for their Non-Clearing Member per TSL Product Group, which is effective after the end-of-day processing. This report is available for all clearing members only. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd215		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd215Grp, repeated 0 ... variable times:		
rd215KeyGrp		
membClgIdCod	m	Clearing Member
rd215Grp1, repeated 0 ... variable times:		
rd215KeyGrp1		
membExchIdCod	m	Member
rd215Rec, repeated 0 ... variable times:		
tslProductGrp	m	TSL Product Group
maxOrdrQty	o	MaxOrdQty
maxOrdrQtyCon	o	MaxOrdQtyCon
maxCalSprdQty	o	MaxCalSprdQty
maxCalSprdQtyCon	o	MaxCalSprdQtyCon
maxTESQty	o	MaxTESQty
maxTESQtyCon	o	MaxTESQtyCon

Text Report Structure

```
Clearing Member Member
--------------- ------
    XXXXX     XXXXX

TSL Product Group   MaxOrdQty    MaxOrdQtyCon MaxCalSprdQty  MaxCalSprdQtyCon   MaxTESQty    MaxTESQtyCon
----------------- -------------- ------------ -------------- ---------------- -------------- ------------
    XXXXXXXX      999999999.9999        99999 999999999.9999            99999 999999999.9999        99999
```

4.4.12 RD220 Trading Member Defined TSL Maintenance

Description	The report lists the changes to the TSL configuration by the Trading Member per TSL User Group, TSL Product Group and per user, product, which is only were performed during the business day. Additionally, the report lists the changes of the corresponding effective maximum order quantities per TSL User Group, TSL Product Group and per user and product. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd220		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd220Grp, repeated 0 ... variable times:		
rd220KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd220Grp1, repeated 1 ... variable times:		
rd220KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd220Grp2, repeated 0 ... variable times:		
rd220KeyGrp2		
tslUserGrp	m	TSL User Group
rd220STSLAuditRec, repeated 0 ... variable times:		
tslProductGrp	m	TSL Product Group

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
rd220Grp3, repeated 0 ... variable times:		
rd220KeyGrp3		
user	m	Trader
rd220ETSLAuditRec, repeated 0 ... variable times:		
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
rd220Grp4, repeated 0 ... variable times:		
rd220KeyGrp4		
tslUserGrp	m	TSL User Group
rd220ETSLUserGroupRec, repeated 0 ... variable times:		
product	m	Prod
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value

totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

Text Report Structure

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

TSL User Group
--------------
     XXX

TSL Product Group UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                    Previous Value
                   New Value
----------------- ------ -------- -------- ----------- --------- ------------------------------ --------------------------------
    XXXXXXXX      XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                                                                 ------------------------------
Total User Add                                                                           99,999
                                                                 ------------------------------
Total User Change                                                                        99,999
                                                                 ------------------------------
Total User Delete                                                                        99,999

Trader
------
XXXXXX

    Prod     UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                    Previous Value
              New Value
------------ ------ -------- -------- ----------- --------- ------------------------------ --------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                                                            ------------------------------
Total User Add                                                                      99,999
                                                            ------------------------------
Total User Change                                                                   99,999
                                                            ------------------------------
Total User Delete                                                                   99,999

TSL User Group
--------------
     XXX

    Prod     UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                    Previous Value
              New Value
------------ ------ -------- -------- ----------- --------- ------------------------------ --------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
               ------
Total User Add 99,999
                  ------
```

```
Total User Change 99,999
                  ------
Total User Delete 99,999
                                      ------------------------------
Total Business Unit Add                                        99,999
                                      ------------------------------
Total Business Unit Change                                     99,999
                                      ------------------------------
Total Business Unit Delete                                     99,999
                                      ------------------------------
Total Participant Add                                          99,999
                                      ------------------------------
Total Participant Change                                       99,999
                                      ------------------------------
Total Participant Delete                                       99,999
```

4.4.13 RD225 Trading Member Defined TSL Status

Description	The report provides the TSL status configured by the Trading Member per TSL User Group, TSL Product Group and lists Exceptional TSLs per user and product, which are effective for the start of the next business day. Additionally, this report lists the corresponding effective maximum order quantities per TSL User Group, TSL Product Group and per user and product, which are effective for the start of the next business day. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd225		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd225Grp, repeated 0 ... variable times:		
rd225KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd225Grp1, repeated 1 ... variable times:		
rd225KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd225TSLByCMRec, repeated 0 ... variable times:		
tslProductGrp	m	TSL Product Group
maxOrderQtyCM	o	MaxOrdQtyCM
maxCalSprdQtyCM	o	MaxCalSprdQtyCM

maxTESQtyCM	o	MaxTESQtyCM
rd225Grp2, repeated 0 ... variable times:		
rd225KeyGrp2		
tslUserGrp	m	TSL User Group
rd225STSLByTMRec, repeated 0 ... variable times:		
tslProductGrp	m	TSL Product Group
maxOrderQtySTSL	o	MaxOrdQtySTSL
maxOrderQtySTSLCon	o	MaxOrdQtySTSLCon
maxCalSprdQtySTSL	o	MaxCalSprdQtySTSL
maxCalSprdQtySTSLCon	o	MaxCalSprdQtySTSLCon
maxTESQtySTSL	o	MaxTESQtySTSL
maxTESQtySTSLCon	o	MaxTESQtySTSLCon
effMaxOrdrQtyUserTSLProductGrp	m	EffMaxOrdQty
effMaxCalSprdQtyUserTSLProductGrp	m	EffMaxCalSprdQty
effMaxTESQtyUserTSLProductGrp	m	EffMaxTESQty
rd225Grp3, repeated 0 ... variable times:		
rd225KeyGrp3		
user	m	Trader
rd225ETSLRec, repeated 0 ... variable times:		
product	m	Prod
maxOrderQtyETSL	o	MaxOrdQtyETSL
maxOrderQtyETSLCon	o	MaxOrderQtyETSLCon
maxCalSprdQtyETSL	o	MaxCalSprdQtyETSL
maxCalSprdQtyETSLCon	o	MaxCalSprdQtyETSLCon
maxTESQtyETSL	o	MaxTESQtyETSL
maxTESQtyETSLCon	o	MaxTESQtyETSLCon
effMaxOrdrQtyUserProduct	m	EffMaxOrdQty
effMaxCalSprdQtyUserProduct	m	EffMaxCalSprdQty
effMaxTESQtyUserProduct	m	EffMaxTESQty
rd225Grp4, repeated 0 ... variable times:		
rd225KeyGrp4		
tslUserGrp	m	TSL User Group
rd225ETSLUserGroupRec, repeated 0 ... variable times:		
product	m	Prod
maxOrderQtyETSLperUsrGrp	o	MaxOrdQtyETSLPerUsrGrp
maxOrderQtyETSLConperUsrGrp	o	MaxOrderQtyETSLConPerUsrGrp
maxCalSprdQtyETSLperUsrGrp	o	MaxCalSprdQtyETSLPerUsrGrp
maxCalSprdQtyETSLConperUsrGrp	o	MaxCalSprdQtyETSLConPerUsrGrp
maxTESQtyETSLperUsrGrp	o	MaxTESQtyETSLPerUsrGrp
maxTESQtyETSLConperUsrGrp	o	MaxTESQtyETSLConperUsrGrp

effMaxOrdrQtyUsrGrpProduct	m	EffMaxOrdQtyUsrGrpProduct
effMaxCalSprdQtyUsrGrpProduct	m	EffMaxCalSprdQtyUsrGrpProduct
effMaxTESQtyUsrGrpProduct	m	EffMaxTESQtyUsrGrpProduct

Text Report Structure

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

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

TSL Product Group  MaxOrdQtyCM   MaxCalSprdQtyCM  MaxTESQtyCM
----------------- -------------- --------------- --------------
    XXXXXXXX      999999999.9999  999999999.9999 999999999.9999

TSL User Group
--------------
     XXX

TSL Product Group MaxOrdQtySTSL  MaxOrdQtySTSLCon MaxCalSprdQtySTSL MaxCalSprdQtySTSLCon MaxTESQtySTSL  MaxTESQtySTSLCon
                     EffMaxOrdQty EffMaxCalSprdQty   EffMaxTESQty
----------------- -------------- ---------------- ----------------- -------------------- -------------- ----------------
    XXXXXXXX      999999999.9999            99999    999999999.9999                99999 999999999.9999            99999
                   999999999.9999   999999999.9999 999999999.9999

Trader
------
XXXXXX

    Prod     MaxOrdQtyETSL  MaxOrderQtyETSLCon MaxCalSprdQtyETSL MaxCalSprdQtyETSLCon MaxTESQtyETSL  MaxTESQtyETSLCon  EffMaxOrdQty
              EffMaxCalSprdQty   EffMaxTESQty
------------ -------------- ------------------ ----------------- -------------------- -------------- ---------------- --------------
XXXXXXXXXXXX 999999999.9999              99999    999999999.9999                99999 999999999.9999            99999 999999999.9999
                999999999.9999 999999999.9999

TSL User Group
--------------
     XXX

    Prod     MaxOrdQtyETSLPerUsrGrp MaxOrderQtyETSLConPerUsrGrp MaxCalSprdQtyETSLPerUsrGrp MaxCalSprdQtyETSLConPerUsrGrp
              MaxTESQtyETSLPerUsrGrp MaxTESQtyETSLConperUsrGrp EffMaxOrdQtyUsrGrpProduct EffMaxCalSprdQtyUsrGrpProduct
              EffMaxTESQtyUsrGrpProduct
------------ ---------------------- --------------------------- -------------------------- -----------------------------
XXXXXXXXXXXX         999999999.9999                       99999             999999999.9999                         99999
                      999999999.9999                      99999            999999999.9999              999999999.9999
                         999999999.9999
```

4.4.14 RD230 Marketwide SMP ID Maintenance

Description	This report provides an overview of creation, registration, deletion and maintenance of Marketwide SMP ID per business unit. This report is available for all members.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd230		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd230Grp, repeated 0 ... variable times:		
rd230KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd230Grp1, repeated 1 ... variable times:		
rd230KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd230Grp2, repeated 1 ... variable times:		
rd230KeyGrp2		
matchInstCrossId	m	SMP-ID
relationship	m	Ownership
rd230Rec, repeated 1 ... 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

Text Report Structure

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

  SMP-ID   Ownership UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                   Previous Value
            New Value
---------- --------- ------ -------- -------- ----------- --------- ------------------------------ --------------------------------
9999999999     X     XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.4.15 RD235 Marketwide SMP ID Status

Description	This report provides current overview of Marketwide SMP ID per business unit. This report is available for all members.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
rd235		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd235Grp, repeated 0 ... variable times:		
rd235KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd235Grp1, repeated 1 ... variable times:		
rd235KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd235Grp2, repeated 1 ... variable times:		
rd235KeyGrp2		
matchInstCrossId	m	SMP-ID
relationship	m	Ownership
rd235Rec, repeated 1 ... variable times:		
beneficiaryOwner	m	Beneficiary Owner
publicInformation	m	Public Information
internalDescription	o	Internal Description

mktWideMatchInstCrossIdExpDat	m	Expiration Date of SMP ID
mktWideMatchInstCrossIdLastModDate	m	Last Modified Date of SMP ID
mktWideMatchInstCrossIdSts	m	Status

Text Report Structure

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

  SMP-ID   Ownership          Beneficiary Owner                        Public Information
            Internal Description                     Expiration Date of SMP ID Last Modified Date of SMP ID Status
---------- --------- ---------------------------------------- ----------------------------------------
9999999999     X     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09                 31-12-09                   X
```

4.5 TA Trading Maintenance

4.5.1 TA113 Complex and Flexible Instrument Definition

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

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

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

Text Report Structure

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

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

       Leg ID                     Leg Mnemonic               B/S  Ratio
-------------------- ---------------------------------------- ---- -----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX  9999

  Und Prod       Und Leg ID                 Und Leg Mnemonic             B/S  Ratio  undLegPrice
------------ -------------------- ---------------------------------------- ---- ----- -------------
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX  9999 +999999.99999

                               FlxContract                               SynP
------------------------------------------------------------------------ ----
XXXX XXXXXXXXXXXX 31-12-09 31-12-09 999999.99999 99 X XXXXXXXXXXXXXXXXXXX XXXX
```

4.5.2 TA114 Variance Futures Parameter

Description	This daily report keeps track of the variance futures parameters approved by Market Supervision for all trading dates at the end of each trading day. The report is split per product and instrument, listing variance futures parameters on product level and information on each historical trading date on instrument level. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.
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
prodManual	m	PM
InstGrpRec, repeated 0 ... variable times:		
instKeyGrp		
instrumentId	m	Instrument ID
instrumentMnemonic	m	Instrument Mnemonic

expDat	m	Expiration Date
<u>instHistoryGrp</u>, repeated 1 ... variable times:		
instTradDat	m	Inst Date
clearingPriceOffset	m	Price Offset
totalNoTradingDays	m	Tday
elapsedNoTradingDays	m	Eday
standardVar	m	Standard Var
standardVola	m	Std Vol
realisedVar	m	Realised Var
realisedVola	m	Rea Vol
underlyingPrice	m	UndPrc
settlementVola	m	Sett Vol
settlementPrc	m	Settlement Prc
instManual	m	IM

<u>Text Report Structure</u>

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

Prod Date Default Offset  VegaUn   Ann   UndClsPrc   PM
--------- -------------- --------- --- ------------- --
31-12-09   999999.999999 999999999 999 999999.99999+ X

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

Inst Date Price Offset  Tday Eday Standard Var  Std Vol Realised Var  Rea Vol    UndPrc     Sett Vol Settlement Prc IM
--------- ------------- ---- ---- ------------- ------- ------------- ------- ------------- -------- -------------- --
31-12-09  999999.999999 9999 9999 999999.999999  999.99 999999.999999  999.99 999999.99999+   999.99   999999.99999 X
```

4.5.3 TA115 Total Return Futures Parameters

Description	This daily report keeps track of the Total Return Futures (TRF) parameters entered and approved by Market Supervision for the current and the previous business days. The report is split per product and instrument, listing first the TRF product parameters for the the previous and the current business days, followed by the TRF instrument parameter listed for each instrument for the current and the previous business days. In case the product or the instrument conversion parameters used on the previous day have been modified afterwards, the most recent values will be regularly displayed with the business date corresponding to the previous business date and the former values will be displayed on an additional line with an empty business date. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.
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
trfType	m	Type
ta115ProductRec, repeated 1 ... variable times:		
prodBusDate	o	Prod Date
annualisationFactor	m	Ann
businessDayOffset	m	BDO
daySettlDate	m	Settl Date

fundingDays	m	FD
fundingRate	m	Funding Rate
dailyFunding	m	Day Funding
accruedFunding	m	Acc Funding
currentCouponAccDist	o	Curr Coupon
distributionIndex	m	Distri Index
dailyDistribution	m	Day Distribu
accruedDistribution	m	Acc Distribu
underlyingClose	m	Under Close
rFactor	o	R-Factor
ta115InstrumentGrp, repeated 0 ... variable times:		
instKeyGrp		
instrumentId	m	Instrument ID
instrumentMnemonic	m	Instrument Mnemonic
expDat	m	Expiration Date
ta115InstrumentRec, repeated 1 ... variable times:		
instBusDate	o	Inst Date
expSettlDate	m	ExpS Date
daysToMaturity	m	DMat
prelimUnderlying	m	Prelim Underlying
finalUnderlying	m	Final Underlying
settlSpread	o	Settl Spread
settlBasis	o	Settl Basis
settlClgPrc	m	Settl Price

Text Report Structure

```
  Product    Next Business Date Type
------------ ------------------ ----
XXXXXXXXXXXX      31-12-09      XXX

Prod Date Ann BDO Settl Date FD   Funding Rate   Day Funding    Acc Funding    Curr Coupon    Distri Index   Day Distribu
             Acc Distribu    Under Close      R-Factor
--------- --- --- ---------- --- -------------- -------------- -------------- -------------- -------------- --------------
31-12-09  999 +99  31-12-09  +99 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999
           +999999.999999 +9999.99999999 9999.99999999

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

Inst Date ExpS Date DMat  Prelim Underlying Final Underlying  Settl Spread   Settl Basis    Settl Price
--------- --------- ----- ----------------- ---------------- -------------- -------------- --------------
31-12-09  31-12-09  +9999    +9999.99999999   +9999.99999999 +999999.999999 +999999.999999 +999999.999999
```

4.5.4 TA116 Decay Split Table

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

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

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

Text Report Structure

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

  Product      Instrument Id            Instrument Mnemonic          CntrYear CntrMonth  CP  Strike Price VerNum
------------ ------------------- ---------------------------------------- -------- --------- ---- ------------ ------
XXXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX 999999.99999     99

SplitPos   Product      Instrument Id            Instrument Mnemonic          CntrYear CntrMonth  CP  Strike Price VerNum
-------- ------------ ------------------- ---------------------------------------- -------- --------- ---- ------------ ------
      99 XXXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX 999999.99999     99
```

4.6 TC Transactions Cash Market

4.6.1 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	Member Report.

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

tc230Grp3, repeated 1 ... variable times:

tc230KeyGrp3

reqType	m	Type

tc230Grp4, repeated 1 ... variable times:

tc230KeyGrp4

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

tc230Rec, repeated 1 ... variable times:

reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

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

  Product    InstType    Instrument Id     Instrument Mnemonic       Time       B/S     Quantity
------------ -------- ------------------- ------------------ ------------------ ---- --------------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999     XXXXXXXXXX     XXXXXXXXXXXXXXXXXX XXXX 999999999.9999
```

4.6.2 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. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

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	(XML only)
tc540Grp2, repeated 1 ... variable times:		
tc540KeyGrp2		
user	m	(XML only)
tc540Grp3, repeated 1 ... variable times:		

tc540KeyGrp3		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
tc540Rec, repeated 1 ... variable times:		
time18	m	(XML only)
exchangeOrderId	o	(XML only)
versionNo	o	(XML only)
clientIdentifier	o	(XML only)
investIdentifier	o	(XML only)
investQualifier	o	(XML only)
execIdentifier	o	(XML only)
execQualifier	o	(XML only)
liqProvActivity	o	(XML only)
regOrderEvent	o	(XML only)
activity	m	(XML only)
reason	m	(XML only)
buyCod	o	(XML only)
ordrTyp	o	(XML only)
ordrQty	o	(XML only)
initDispQty	o	(XML only)
randLowQty	o	(XML only)
randHighQty	o	(XML only)
limOrdrPrc	o	(XML only)
stopPrice	o	(XML only)
trailStopAbsPrice	o	(XML only)
trailStopPricePct	o	(XML only)
execQty	o	(XML only)
execPrc	o	(XML only)
matchType	o	(XML only)
matchStep	o	(XML only)
dealItem	o	(XML only)
ordrPrtFilCod	o	(XML only)
triggered	o	(XML only)

inactivated	o	(XML only)
pendingDeletion	o	(XML only)
persistent	o	(XML only)
tradingRestriction	o	(XML only)
tacFlg	o	(XML only)
bboFlg	o	(XML only)
entryDate	o	(XML only)
entryTime	o	(XML only)
priorityDate	o	(XML only)
priorityTime	o	(XML only)
timeValidity	o	(XML only)
expiryDate	o	(XML only)
userOrdrNum	o	(XML only)
freeText2	o	(XML only)
text	o	(XML only)
businessUnit	o	(XML only)
enteringUser	o	(XML only)
clientRef	o	(XML only)
tradingCapacity	o	(XML only)
tradeEnrichmentRuleId	o	(XML only)
sideLiquidityInd	o	(XML only)
fixClOrdId	o	(XML only)
fixLfClOrdId	o	(XML only)
matchInstCrossId	o	(XML only)
qrsQuoteId	o	(XML only)
dmaFlg	o	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.6.3 TC545 Daily TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity. In this report following TES trades are listed: - LIS Trades. - OTC Trades. The initiating user of a TES trade can see all sides' activities but without the corresponding ClearingInfo which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per time. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tc545		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc545Grp, repeated 0 ... variable times:		
tc545KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc545Grp1, repeated 1 ... variable times:		
tc545KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tc545Grp2, repeated 1 ... variable times:		

tc545KeyGrp2		
user	m	User
tc545Grp3, repeated 1 ... variable times:		
tc545KeyGrp3		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
tc545Rec, repeated 1 ... variable times:		
time18	m	Time
segmentMIC	m	Segment MIC
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
exchRat	o	ExchRat
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
settlDat	o	Settlement Date
eventId	o	Neg Ev ID
dealId	o	Deal ID
onBehalfGrp		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
tc545SideGrp, 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
tc545SideClearingInfo		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
dmaFlg	o	DMA Flag
regOrderEvent	o	RegOrderEvent
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

Text Report Structure

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

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

 User
------
XXXXXX

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

       Time        Segment MIC        TES ID        Type  Act Initiator  User  B D     Description         Price
                              ExchRat Clos Time         Entry Time        Exec Time         Settlement Date Neg Ev ID
                   Deal ID             BU Obo   BU Obo Long Name                       Trader Obo
------------------ ----------- -------------------- ----- --- --------- ------ - - -------------------- -------------
XXXXXXXXXXXXXXXXXX    XXXX     XXXXXXXXXXXXXXXXXXXX XXXXX XXX XXXXXXXX  XXXXXX X X XXXXXXXXXXXXXXXXXXXX 999999.99999+
                   9999999.999999999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 31-12-09        XXXXXXXXXXXXXXXXXXXX
                   XXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX

      Side ID            Size      B/S  Bus Unit Trader Sts     Appr Time       Client Identifier    Invest Identifier
                     Invest Qualifier Exec Identifier      Exec Qualifier LiqProvActivity
                     DMA Flag RegOrderEvent TC Text 1       Text 2       Text 4
-------------------- -------------- ---- -------- ------ --- ------------------ -------------------- --------------------
XXXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
                     XXXXX            XXXXXXXXXXXXXXXXXXXX XXXXX          X
                     XXXXX    XXXX          XX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX
```

4.6.4 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	Member Report.

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

tc550KeyGrp3

instrumentGrp1

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

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
triggered	o	Trg
persistent	o	P
tradingRestriction	o	Res
tacFlg	o	TaCFlag
bboFlg	o	BBOFlg
entryDate	o	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Priority Time
timeValidity	m	Exp

expiryDate	o	Expiry Date
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
tradingCapacity	m	TC
clientRef	o	ClientRef
sessionId	m	Session
fixClOrdId	o	FixClOrdId
fixLfClOrdId	o	(XML only)
matchInstCrossId	o	SMP-ID
dmaFlg	o	DMA
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume

Text Report Structure

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

  Product    InstType    Instrument Id              Instrument Mnemonic            isinCod      wknNo
              Instrument Name              Curr
------------ -------- -------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

      Order ID      Version No  Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier
                     LiqProvActivity B    Typ            Size InitialDisplayQty     RandomLowQty    RandomHighQty       LimPrc
                            TrgPrc TrailingStopAbsPrice TrailingStopPricePct       ExecQty Trg P Res TaCFlag BBOFlg Entry Date
                     Entry Time        Priority Date Priority Time      Exp Expiry Date UsrOrdrNmbr      Text 2      Text
                     TC ClientRef             Session FixClOrdId              SMP-ID DMA
-------------------- ---------- -------------------- -------------------- ---------------- -------------------- --------------
XXXXXXXXXXXXXXXXXXXX  999999999 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXXX     XXXXX
                     X            XXXX XXX 999,999,999.9999  999,999,999.9999 999,999,999.9999 999,999,999.9999 999999.99999+
                     999999.99999+       999999.99999+            99.9999 999999999.9999 XXX X XXX X      X     31-12-09
                     XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                     XX XXXXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXXX 9999999999 XXXXX
                               --------------------
Total Open Buy Orders                   999,999,999
                               --------------------
Total Open Buy Volume              999,999,999.9999
                               --------------------
Total Open Sell Orders                  999,999,999
                               --------------------
Total Open Sell Volume             999,999,999.9999
```

4.6.5 TC600 Xetra EnLight Maintenance

Description	For each exchange member, this report lists the Daily Xetra EnLight activity. The report contains all the details of the Negotiation Event and Xetra EnLight Deals. For the requester following details are present: - All the details of the Negotiation Event. - Quotes sent by all the respondents to the Xetra EnLight. - All the Deals generated on Xetra EnLight including own clearing and MiFID fields and the Top of Book information. For the respondent following details are present: - Negotiation Event details which were shown to respondent - Quotes sent by the respondent for a particular Negotiation Event along with the clearing and MiFID fields. - Deals done on Xetra EnLight by the respondent including own clearing and MiFID fields and the Top of Book information. The Xetra EnLight High Frequency (HF) quotes are netted and only the last quote inside a netting interval will be reported in TC600 for requester and respondent. The listed information is split per user, product and Negotiation Event and sorted by time. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	**M/O**	**Text Report Heading**
tc600		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc600Grp, repeated 0 ... variable times:		
tc600KeyGrp		
participantGrp		

participant	m	Participant
partLngName	m	Participant Long Name
tc600Grp1, repeated 1 ... variable times:		
tc600KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tc600Grp2, repeated 1 ... variable times:		
tc600KeyGrp2		
user	m	User
tc600Grp3, repeated 1 ... variable times:		
tc600KeyGrp3		
product	m	Product
tc600Grp4, repeated 1 ... variable times:		
tc600KeyGrp4		
eventId	m	Negotiation Event ID
tc600Rec, repeated 1 ... variable times:		
time18	m	Time
eventActivity	m	Act
eventGrpX, repeated 0 ... variable times:		
eventStatus	o	Status
eventReportId	o	Negotiation Event Report ID
eventStartTime	o	Negotiation Event Start Time
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
instrumentGrp1, repeated 0 ... 1 times:		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
eventSide	o	Negotiation Event Side
eventOverallQty	o	Negotiation Event Overall Quantity
noOfRespondents	o	Number of Respondents

bidPrc	o	Bid Price
offerPrc	o	Offer Price
settlDat	o	Settlement Date
eventExpiryTime	o	Negotiation Event Expiry Time
autoExecExpiryTime	o	Auto Exec Expiry Time
enableSmart	o	Enable Smart
autoExecType	o	Auto Execution Type
autoExecMinNoOfQuotes	o	AutoExec MinQuotes
autoExecRefLimitPrice	o	Auto Exec Limit RefPrc
autoExecRefPrcOffset	o	Auto Exec RefPrcOffset
showSide	o	Show Side
regOrderEvent	o	RegOrderEvent
eventFreeText	o	Event Free Text
skipValueCheck	o	Skip Value Check
skipQtyCheck	o	Skip Qty Check
closureReason	o	Closure Reason
tc600sideClearingInfo, repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
quoteGrpX, repeated 0 ... variable times:		
quoteId	m	Quote ID
pullInTime	o	PullInTime
quotingFrequency	o	QF
respondentGrpX, repeated 1 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
ackStatus	o	Acknowledgement Status
noFillReason	o	No Fill Reason

quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity
sideClearingInfoX, repeated 0 ... 1 times:		
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
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
dealGrpX, repeated 0 ... variable times:		
dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	o	Deal Status
autoExecType	o	Auto Execution Type
respondentGrpX, repeated 0 ... 1 times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
dealTime	o	Deal Creation Time
dealQuoteId	o	Quote ID
dealPrc	o	Price
dealQty	o	Quantity
settlDat	o	Settlement Date
allocationType	o	Allocation Type
requesterSide	o	Requester Side
respondentSide	o	Respondent Side

sideClearingInfoX, repeated 0 ... 1 times:

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
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

topOfBookGrpX, repeated 0 ... 1 times:

bBOGrp, repeated 0 ... variable times:

bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

Text Report Structure

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

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

 User
------
XXXXXX

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

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

       Time         Act
------------------ --------
XXXXXXXXXXXXXXXXXX XXXXXXXX

Status Negotiation Event Report ID Negotiation Event Start Time Event Owning BU Event Owning User Entering User
------ --------------------------- ---------------------------- --------------- ----------------- -------------
XXXXXX    XXXXXXXXXXXXXXXXXXXX          XXXXXXXXXXXXXXXXXX         XXXXXXXX         XXXXXX          XXXXXX

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

Negotiation Event Side Negotiation Event Overall Quantity Number of Respondents
---------------------- --------------------------------- ---------------------
         XXXX                            999999999.9999            999999999

  Bid Price     Offer Price  Settlement Date Negotiation Event Expiry Time
------------- ------------- --------------- -----------------------------
999999.99999+ 999999.99999+     31-12-09          XXXXXXXXXXXXXXXXXX

Auto Exec Expiry Time Enable Smart Auto Execution Type AutoExec MinQuotes Auto Exec Limit RefPrc Auto Exec RefPrcOffset Show Side
                       RegOrderEvent
--------------------- ------------ ------------------ ------------------ --------------------- --------------------- ---------
 XXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXX             999999999         999999.99999+            9999999999     X
                       XXXX
```

```
                                                          Event Free Text
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Skip Value Check Skip Qty Check
---------------- --------------
       X               X

                                                           Closure Reason
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity
                      DMA Flag TC Text 1       Text 2       Text 4
-------------------- -------------------- ---------------- -------------------- -------------- ---------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXXX    XXXXX            X
                      XXXXX    XX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX

      Quote ID          PullInTime     QF
-------------------- ------------------ --
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XX

BU Respondent User Respondent Entering User Smart Flag Smart User Id
------------- --------------- ------------- ---------- -------------
  XXXXXXXX       XXXXXX         XXXXXX       XXXXX          999999

Acknowledgement Status No Fill Reason
---------------------- --------------
          X                  X

B/S      Price       Quantity
---- ------------- --------------
XXXX 999999.99999+ 999999999.9999

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity RegOrderEvent
                      DMA Flag TC Text 1       Text 2       Text 4
-------------------- -------------------- ---------------- -------------------- -------------- --------------- -------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXXX    XXXXX            X            XXXX
                      XXXXX    XX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX

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

      Deal ID          Deal Report ID    Deal Status Auto Execution Type BU Respondent User Respondent Entering User Smart Flag
                      Smart User Id Event Owning BU Event Owning User Entering User Deal Creation Time Quote ID
                              Price       Quantity Settlement Date Allocation Type Requester Side Respondent Side
-------------------- -------------------- ----------- ------------------- ------------- --------------- ------------- ----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      X         XXXXXXXXXXXXX      XXXXXXXX        XXXXXX         XXXXXX       XXXXX
                             999999 XXXXXXXX       XXXXXX            XXXXXX        XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
                      999999.99999+ 999999999.9999 31-12-09       X              XXXX         XXXX
```

```
 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity RegOrderEvent
                      DMA Flag TC Text 1       Text 2       Text 4
-------------------- -------------------- ---------------- -------------------- -------------- --------------- -------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX            X             XXXX
                      XXXXX    XX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

  BBO Type      Bid Price     Bid Quantity   Offer Price  Offer Quantity
------------- ------------- -------------- ------------- --------------
XXXXXXXXXXXXX 999999.99999+ 999999999.9999 999999.99999+ 999999999.9999
```

4.6.6 TC610 Xetra EnLight Best Execution Summary

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

XML Report Structure	M/O	Text Report Heading
tc610		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc610Grp, repeated 0 ... variable times:		
tc610KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc610Grp1, repeated 1 ... variable times:		
tc610KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tc610Grp2, repeated 1 ... variable times:		
tc610KeyGrp2		
user	m	User
tc610Grp3, repeated 1 ... variable times:		
tc610KeyGrp3		

product	m	Product
tc610Grp4, repeated 1 ... variable times:		
tc610KeyGrp4		
dealId	m	Deal ID
tc610Rec, repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
dealStatus	o	Deal Status
eventId	m	Negotiation Event Id
instrumentGrp1, repeated 0 ... 1 times:		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
respondentGrpX, repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
respondentsQuoting	o	Respondents Quoting
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
eventSide	o	Negotiation Event Side
autoExecType	o	Auto Execution Type
dealPrc	o	Price
dealQty	o	Quantity
settlDat	o	Settlement Date
allocationType	o	Allocation Type
sideClearingInfoX, repeated 0 ... 1 times:		
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
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
bBOGrp, repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
respondentQuoteGrpX, repeated 0 ... 50 times:		
respondentGrpX, repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
ackStatus	o	Acknowledgement Status
updateTime	o	Update Time
quoteId	o	Quote Id
quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

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

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

 User
------
XXXXXX

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

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

 Item  Deal Creation Time Deal Status Negotiation Event Id   Product    InstType    Instrument Id
        Instrument Mnemonic                     isinCod      wknNo     Instrument Name              Curr
------ ------------------ ----------- -------------------- ------------ -------- --------------------
999999 XXXXXXXXXXXXXXXXXX      X      XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX 99999999999999999999
        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

BU Respondent User Respondent Entering User Smart Flag Smart User Id
------------- --------------- ------------- ---------- -------------
  XXXXXXXX       XXXXXX        XXXXXX      XXXXX         999999

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

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

Negotiation Event Side Auto Execution Type     Price       Quantity    Settlement Date Allocation Type
---------------------- ------------------- ------------- -------------- --------------- ---------------
         XXXX           XXXXXXXXXXXXX    999999.99999+ 999999999.9999    31-12-09           X

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity RegOrderEvent
                      DMA Flag TC Text 1       Text 2       Text 4
-------------------- -------------------- ---------------- -------------------- -------------- --------------- -------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXXX    XXXXX           X          XXXX
                      XXXXX    XX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX
```

```
  BBO Type      Bid Price    Bid Quantity   Offer Price  Offer Quantity
------------- ------------- -------------- ------------- --------------
XXXXXXXXXXXXX 999999.99999+ 999999999.9999 999999.99999+ 999999999.9999

BU Respondent User Respondent Entering User Smart Flag Smart User Id
------------- --------------- ------------- ---------- -------------
  XXXXXXXX       XXXXXX        XXXXXX      XXXXX          999999

Acknowledgement Status    Update Time          Quote Id
---------------------- ------------------ --------------------
          X            XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX

B/S     Price       Quantity
---- ------------- --------------
XXXX 999999.99999+ 999999999.9999
```

4.6.7 TC810 T7 Daily Trade Confirmation

Description	This report contains all T7 on-exchange and TES trades executed for 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 the 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 for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

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
clgInstr	o	ClgInstr
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		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
tc810Rec, repeated 1 ... variable times:		
time18	m	Time
segmentMIC	m	Segment MIC
tradeType	m	Type
matchEvent	o	Event
matchStep	m	Step
matchDeal	m	Deal
parentDeal	o	Parent Deal
dealItem	m	Item
tradeNumber	o	TradeNo
exchangeOrderId	o	OrdrNo
versionNo	o	Version No
acctTypGrp	m	Account
sideLiquidityInd	o	Side Liquidity Indicator
buyCod	m	B
ordrPrtFilCod	o	P/F
execQty	m	ExecQty
execPrc	m	Prc
ordrTyp	o	Typ

tesType	o	TES
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
exchRat	o	Exchange Rate
settlAmnt	o	StlAmt
settlDat	m	StlDat
eventId	o	Neg Ev ID
dealId	o	Deal ID
accrIntAmount	o	Accr Int Amount
accrIntDay	o	Accr Int Day
ctpyStlIdLoc	o	CtpyStlLoc
ctrPtyId	o	Ctpy
ctpyStlIdAct	o	CtpyAct
dwzNo	o	(XML only)
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
tvtic	o	TradingVenueTransactionIdentification-Code
liqProvActivity	o	Liquidity Provision Activity
riskReduction	o	RiskReduction
clientIdentifier	o	Client ID
execQualifier	o	Execution Qualifier
execIdentifier	o	Execution ID
investQualifier	o	Investment Qualifier
investIdentifier	o	Investment ID
businessUnit	o	BU Obo
enteringUser	o	Trader Obo
kindOfDepo	o	(XML only)
dmaFlg	o	DMA
sumPartTotBuyOrdr	m	Trader Total Instruments Bought
sumPartTotSellOrdr	m	Trader Total Instruments Sold
sumTESVolBuy	m	Trader Total Buy Qty TES Trades
sumTESVolSell	m	Trader Total Sell Qty TES Trades
sumMembTotBuyOrdr	m	Member Total Instruments Bought per BU
sumMembTotSellOrdr	m	Member Total Instruments Sold per BU

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

       Time       Segment MIC Type   Event      Step         Deal       Parent Deal    Item     TradeNo        OrdrNo
                    Version No Account Side Liquidity Indicator B    P/F       ExecQty         Prc Typ TES         LimPrc Exp
                    Res     Exchange Rate       StlAmt StlDat   Neg Ev ID           Deal ID            Accr Int Amount
                    Accr Int Day CtpyStlLoc Ctpy  CtpyAct                            UsrOrdrNmbr      Text 2      Text
                    TradingVenueTransactionIdentificationCode          Liquidity Provision Activity RiskReduction
                    Client ID          Execution Qualifier Execution ID        Investment Qualifier Investment ID       BU Obo
                    Trader Obo DMA
------------------ ----------- ---- ---------- ---------- ---------------- ----------- ---------- ---------- --------------------
XXXXXXXXXXXXXXXXXX    XXXX    XXXX 9999999999 9999999999      9999999999  9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXX
                   999999999 XXX    XXXXXXX               XXXX X   999999999.9999 999999.99999+ XXX XXXXX 999999.99999+ XXX
                    XXX 9999999.999999999 9999999999.99 31-12-09 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX  9999999999.99+
                           +9999 XXX       XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X                          XXXXX
                    XXXXXXXXXXXXXXXXXXXX XXXXX           XXXXXXXXXXXXXXXXXXXX XXXXX             XXXXXXXXXXXXXXXXXXXX XXXXXXXX
                    XXXXXX    XXXXX
                                                    ----------------
Trader Total Instruments Bought                     999,999,999.9999
                                                    ----------------
Trader Total Instruments Sold                       999,999,999.9999
                                                    ----------------
Trader Total Buy Qty TES Trades                     999,999,999.9999
                                                    ----------------
Trader Total Sell Qty TES Trades                    999,999,999.9999
                                                    ----------------
```

```
Member Total Instruments Bought per BU          999,999,999.9999
                                                ----------------
Member Total Instruments Sold per BU            999,999,999.9999
```

4.6.8 TC812 T7 Daily Prevented Self-Matches

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

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
smpGroupId	o	SMP Group ID
smpGroupName	o	SMP Group Name
tc812Grp2, repeated 1 ... variable times:		
tc812KeyGrp2		

user	m	Trader
tc812Grp3, repeated 1 ... variable times:		
tc812KeyGrp3		
product	m	Product
tc812Grp4, repeated 1 ... variable times:		
tc812KeyGrp4		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
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	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
userOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	m	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	

Text Report Structure

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

   BU                BU Long Name             BU Identifier SMP Group ID        SMP Group Name
-------- ---------------------------------------- ------------- ------------ ------------------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX        999999    999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Trader
------
XXXXXX

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

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

       Time        Type       Order ID        Version No   SMP-ID    B   Smp Deleted Qty  Deleted Qty     Trade Prc   Typ
                           LimPrc Exp Res ClMbr Customer     UsrOrdrNmbr      Text        TC
------------------ ---- -------------------- ---------- ---------- ---- --------------- -------------- ------------- ---
XXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX  999999999 9999999999 XXXX  999999999.9999 999999999.9999 999999.99999+ XXX
                    999999.99999+ XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXX XX
                                 ----------- ----------------
Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999
                                  ----------- ----------------
Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999
```

4.6.9 TC910 T7 Daily Match Step Activity

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

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		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
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
accumRetailQty	o	AccumRetailQty

Text Report Structure

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

MatchStep        Time        Type Aggressor  Nb Buy    Nb Sell     Quantity     Trade Price     AccumQty    Higher Price
             Lower Price AccumRetailQty
---------- ------------------ ---- --------- --------- --------- -------------- ------------- -------------- -------------
9999999999 XXXXXXXXXXXXXXXXXX XXXX   XXXX    999999999 999999999 999999999.9999 999999.99999+ 999999999.9999 999999.99999+
           999999.99999+ 999999999.9999
```

4.7 TD Trading Volumes And Performance

4.7.1 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	Member Report.

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
currTypCod	m	Curr
td930Rec		
secuPrvClsPrc	o	PPrc
opnPrc	o	OpnPrc
dlyHghPrc	o	DlyHghPrc
dlyLowPrc	o	DlyLowPrc
lstExchPrc	o	LastExchPrc
dayTotVol	o	Volume
mtdTotVol	o	MtdVolume
dayTotRetailVol	o	Retail Volume

Text Report Structure

```
  Product        isin      Curr    PPrc          OpnPrc       DlyHghPrc    DlyLowPrc    LastExchPrc       Volume          MtdVolume
               Retail  Volume
------------ ------------ ---- ------------- ------------- ------------ ------------ ------------- ---------------- ----------------
XXXXXXXXXXXX XXXXXXXXXXXX XXX  999,999.99999 999999.99999+ 999999.99999 999999.99999 999999.99999+ 999,999,999.9999 999,999,999.9999
            999,999,999.9999
```

4.7.2 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	Member Report.

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

Text Report Structure

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

       TIME        PRODUCT       INSTRUMENT MNEMONIC       PRIMARY   OPTIONAL  FULFILLED  FULFILLMENT EXPLANATION
 ------------------ -------  ------------------------------ --------- --------- --------- -----------------------
 XX:XX:XXXXXXXXXXXX XXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX       XXX       XXX       X
```

4.7.3 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	Member Report.

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

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


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


 MONTHLY                                                                                            <=
 REQUIREMENT:                                                                                     99.99%

 FULFILLED:                                                                                         XXX
```

4.7.4 TD954 Stressed Market Conditions

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

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

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

Text Report Structure

```
EXCHANGE MEMBER                                                  CLEARING MEMBER
--------------- ------------------------------------------------ ---------------
     XXXXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      XXXXX
                 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

4.7.5 TD955 Building Block Liquidity Provider Measurement

Description	This daily report displays the fulfillment 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 fulfillment - Strategy fulfillment. The report is split per customer, package and product. It lists the fulfillment for all trading days in the current month and the overall fulfillment month-to-date. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

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
nbrIdxOptToBeQuot	o	NUMBER OF INDEX PRODUCS TO BE QUOTED
nbrEqtOptToBeQuot	o	NUMBER OF SINGLE PRODUCTS TO BE QUOTED
mtdNoIdxProdsFulfilPack	o	QUOTED:
mtdNoEquProdsFulfilPack	o	QUOTED:
mthPackReqIdx	o	MONTHLY PACKAGE REQUIRE-MENT:
mthPackReqEqt	o	MONTHLY PACKAGE REQUIRE-MENT:
fulfPackIdxInd	o	FULFILLED

fulfPackEqtInd	o	FULFILLED
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
spreadClass	o	SPREAD CLASS
sizeClass	o	SIZE CLASS
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
dailyStratViolPct	o	Strategy viol. Pct
valQuoReqTot	o	
enlFulfInd	o	EnLight fulf
sumProdTim	o	TOTALS
sumAccumTim	o	
sumReqTim	o	
sumCovTim	o	
totQuoReqViolPct	o	
sumSpreadCovTim	o	
sumSizeCovTim	o	
sumStratViolPct	o	
sumValQuoReqTot	o	
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	
sumReqTimSprd	o	
sumReqTimSize	o	
stratMnthlyReq	o	
stratMnthlyFloor	o	
fulfCovTimInd	o	FULFILLED
fulfQuoReqViolPct	o	
fulfSpreadCovInd	o	
fulfSizeCovInd	o	

stratFulfilled o
stratFloorReached o
enlFulfInd o

Text Report Structure

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

PACKAGE      NUMBER OF INDEX PRODUCTS TO BE QUOTED NUMBER OF SINGLE PRODUCTS TO BE QUOTED
-------      ------------------------------------- --------------------------------------
XXXXXXXXXX                               99999                                 99999

QUOTED:                                  99999                                 99999

MONTHLY:                                 >=                                    >=

PCKG REQUIREMENT:                        99999                                 99999

FULFILLED:                               X                                     X

   PRODUCT   EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED COVERAGE REQUIREMENT SPREAD CLASS     SIZE CLASS
------------ ------------------------ -------------------- -------------------- ---------------- ----------------
XXXXXXXXXXXX                    99999                99999                99999 9999999999999999 9999999999999999

  DAY     prodTime     accumulTime     requirement     basicCoverage   qrViol%  sprdCovrdTime   sizeCovrdTime   Strategy viol. Pct
Valid Strat RFQs EnLight fulf
--------  ------------  --------------  --------------  --------------  -------  --------------  --------------  ------------------ -
--------------- ------------
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     999.99
9999999999      XXX
--------  ------------  --------------  --------------  --------------  -------  --------------  --------------  ------------------ -
--------------- ------------
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  999.99
9999999999
--------  ------------  --------------  --------------  --------------  -------  --------------  --------------  ------------------ -
--------------- ------------
MONTHLY                                                 >=              <=       >=              >=              <=                 >=
REQUIREMENT:                                             XXX23:59:59.99  9999.99  XXX23:59:59.99  XXX23:59:59.99  999.99
9999999999
FULFILLED:                                         XXX            XXX     XXX            XXX            XXX              XXX
XXX
```

4.7.6 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	Member Report.

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
spreadClass	o	SPREAD CLASS
sizeClass	o	SIZE CLASS
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS

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

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

COVERAGE REQUIREMENT:  999.99%              EXPIRATIONS TO BE QUOTED: 99999    STRIKES TO BE QUOTED: 99999
TOLERATED DAYS WITH VIOLATIONS:99999        REQUIRED MONTHLY VOLUME:  99999    SPREAD CLASS: 9999999999999999
SIZE CLASS: 9999999999999999

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
```

4.7.7 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	Member Report.

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

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2		
product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLA-TIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
spreadClass	o	SPREAD CLASS
sizeClass	o	SIZE CLASS
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    SPREAD CLASS: 9999999999999999
SIZE CLASS: 9999999999999999

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
```

4.7.8 TD961 Daily Eurex EnLight LP Performance

Description	This daily report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers). The report lists all products available for Eurex EnLight. For one trading day, it outlines the total valid RFQs recieved in the market, the total number of RFQs received by the Liquidity Provider, the daily cutoff limit (the maximum number of RFQs per day that must be answered) and the valid RFQs received for the Liquidity Provider. It also shows the number of valid good quote request responses by the Liquidity Provider. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
td961		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td961Grp, repeated 0 ... variable times:		
td961KeyGrp		
membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
td961Rec, repeated 1 ... variable times:		
product	m	PRODUCT
enlDayVldRfqMkt	o	Valid RFQs total market
enlDayRfqLp	o	RFQs to LP
enlDayCutLimitLp	o	Day cut limit Liq Provider
enlDayVldRfqLp	o	Valid RFQs to LP
enlDayVldRfqResponses	o	Valid good RFQ Resp.

Text Report Structure

```
EXCHANGE MBR                                                     CLEARING MBR
------------ -------------------------------------------------- ------------ --------------------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  PRODUCT    Valid RFQs total market RFQs to LP Day cut limit Liq Provider Valid RFQs to LP Valid good RFQ Resp.
------------ ----------------------- ---------- ------------------------- ---------------- --------------------
XXXXXXXXXXXX                   99999      99999                       999            99999                99999
```

4.7.9 TD962 MTD Eurex EnLight LP Performance

Description	This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers). The report lists all products available for Eurex EnLight. For all trading days month-to-date (MTD), it outlines the total valid RFQs recieved in the market along with the MTD cutoff limit for the total market and the total number of valid RFQs received by the Liquidity Provider along with the MTD cutoff limit for Liquidity Provider. It also provides the number of MTD valid good quote request responses by Liquidity Provider and whether Liquidity Provider has fulfilled the Eurex EnLight Building Block requirement MTD. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	**M/O**	**Text Report Heading**
td962		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td962Grp, repeated 0 ... variable times:		
td962KeyGrp		
membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	
td962Rec, repeated 1 ... variable times:		
product	m	PRODUCT
enlMtdVldRfqMkt	o	Valid RFQs total market
enlMtdCutLimitMkt	o	MTD cut limit total market
enlMtdVldRfqLp	o	Valid RFQs to LP
enlMtdCutLimitLp	o	MTD cut limit Liq Provider
enlMtdVldRfqResponses	o	Valid good RFQ Resp.
enlViolPct	o	MTD Violation Percent
enlFulfInd	o	MTD EnLight fulfilled

Text Report Structure

```
EXCHANGE MBR                                               CLEARING MBR
             REPORTING PERIOD
------------ -------------------------------------------------- ------------ --------------------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
              31-12-09         31-12-09

  PRODUCT    Valid RFQs total market MTD cut limit total market Valid RFQs to LP MTD cut limit Liq Provider Valid good RFQ Resp.
              MTD Violation Percent MTD EnLight fulfilled
------------ ----------------------- -------------------------- ---------------- -------------------------- --------------------
XXXXXXXXXXXX                  99999                   999.9999            99999                   999.9999                99999
                             999.99 XXX
```

4.7.10 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

Description	This daily report displays the fulfillment of Eurex EnLight RFQs of responders (Liquidity Providers). The report shows the product, the timestamp of the Eurex EnLight Request, the instrument type, the Eurex EnLight complex instrument mnemonic, or, if this is not available, the single legs instrument mnemonics, and whether the Eurex EnLight RFQ was valid and whether the Liquidity Provider has sent a valid response. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
td963		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td963Grp, repeated 0 ... variable times:		
td963KeyGrp		
membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
td963Rec, repeated 1 ... variable times:		
product	o	PRODUCT
time18	m	TIME
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	m	InstType
td963instrumentLegGrp, repeated 0 ... variable times:		
instrumentMnemonic	o	Leg Mnemonic
enlRfqVal	o	ENLIGHT RFQ VALIDITY
enlInstrFulfInd	o	ENLIGHT FULFILLMENT INDICATOR

Text Report Structure

```
EXCHANGE MBR
------------ --------------------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  PRODUCT          TIME                 Instrument Mnemonic           InstType
------------ ------------------ ---------------------------------------- --------
XXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX

              Leg Mnemonic
----------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                     ---
ENLIGHT RFQ VALIDITY XXX
                              ---
ENLIGHT FULFILLMENT INDICATOR XXX
```

4.7.11 TD964 MTD Eurex EnLight Performance

Description	This MTD report displays the fulfillment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers) for each trading day of the month. The report consists of the number of valid quote requests available in the total market, the MTD cutoff limit for the total market (minimum number of valid RFQs per total market), the (adjusted) number of valid quote requests addressed to the Liquidity Provider, the MTD cutoff limit for the Liquidity Provider (minimum number of valid RFQs per LP) and the number of valid good quote request responses by the Liquidity Provider. The report also contains indicators on whether the Eurex EnLight Building Block is fulfilled, whether the response rate is fulfilled, and whether the minimum number of valid RFQs per total market and the minimum number of valid RFQs per Liquidity Provider is reached. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
td964		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td964Grp, repeated 0 ... variable times:		
td964KeyGrp		
membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	o	REPORTING PERIOD
repPerToDat	o	
totTrdDays	m	Trading Days in Month
mtdDays	m	Trading Days MTD
td964Grp1, repeated 1 ... variable times:		
td964KeyGrp1		
product	o	PRODUCT
enlFulfInd	o	EnLight Building Block MTD fulfilled

enlMinVldRfqMkt	o	Minimum valid RFQ per month per total market
enlMinVldRfqLp	o	Minimum valid RFQ per month per LP
enlDayCutLimitLp	o	Maximum valid RFQ per day per LP
td964Rec, repeated 1 ... variable times:		
factDat	o	Day
enlDayVldRfqMkt	o	Valid RFQs total market
enlMtdVldRfqMkt	o	Cumul. Valid RFQs total market
enlMtdCutLimitMkt	o	Min RFQs total market
enlCutLimitMktInd	o	Too few RFQs total market
enlDayUnadjVldRfqLp	o	Valid RFQs to LP
enlDayVldRfqLp	o	Adjust. Valid RFQs to LP
enlMtdVldRfqLp	o	MTD Adjust. Valid RFQs to LP
enlMtdCutLimitLp	o	Min RFQs LP
enlCutLimitLpInd	o	Too few RFQs LP
enlDayVldRfqResponses	o	Valid Good RFQ Resp.
enlMtdVldRfqResponses	o	MTD Valid Good RFQ Resp.
enlViolPct	o	Violation Percent
enlRespRateInd	o	Resp. Rate fulfilled

Text Report Structure

```
EXCHANGE MBR                                                    CLEARING MBR
             REPORTING PERIOD         Trading Days in Month Trading Days MTD
------------ -------------------------------------------------- ------------ --------------------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
              31-12-09        31-12-09                   99             99

  PRODUCT    EnLight Building Block MTD fulfilled Minimum valid RFQ per month per total market Minimum valid RFQ per month per LP
              Maximum valid RFQ per day per LP
------------ ------------------------------------ -------------------------------------------- ----------------------------------
XXXXXXXXXXXX                 XXX                                                   999                                   999
                                           999

  Day    Valid RFQs total market Cumul. Valid RFQs total market Min RFQs total market Too few RFQs total market Valid RFQs to LP
          Adjust. Valid RFQs to LP MTD Adjust. Valid RFQs to LP Min RFQs LP Too few RFQs LP Valid Good RFQ Resp.
          MTD Valid Good RFQ Resp. Violation Percent Resp. Rate fulfilled
-------- ----------------------- ------------------------------ --------------------- ------------------------- ----------------
31-12-09                   99999                          99999            999.9999          XXX                         99999
                             99999                        99999   999.9999 XXX                          99999
                             99999            999.99 XXX
```

4.7.12 TD965 Specialist State Change

Description	This report serves as a log report for all instrument state changes of Specialists within T7 Boerse Frankfurt. It lists all instrument state changes performed by a Specialist. All entries are sorted by ISIN and time. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
td965		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td965Grp, repeated 0 ... variable times:		
td965KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
td965Grp1, repeated 1 ... variable times:		
td965KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
td965Grp2, repeated 1 ... variable times:		
td965KeyGrp2		
partSubGrpCod	m	Subgroup
td965Grp3, repeated 1 ... variable times:		
td965KeyGrp3		
instTitl		
instrumentMnemonic	o	Instrument

instNam	o	
wknNo	o	
isinCod	m	
currTypCod	m	Curr
td965Rec, repeated 1 ... variable times:		
instrChgTim	m	Time
instState	m	State
membExcIdCodSubm	m	Submitter

Text Report Structure

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

Subgroup                         Instrument                              Curr    Time     State Submitter
-------- -------------------------------------------------------------- ---- ----------- ----- ---------
  XXX    XXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXX XXXXXXXXXXXX XXX  23:59:59.99 XXXX    XXXXX
```

4.7.13 TD981 Special Market Making Report

Description	This daily report contains the special quotation requirements that will be activated once circumstances require so. This report has no effect on any Eurex fees nor Eurex incentives granted to Market Makers or Liquidity Provider schemes. Once an according scheme is activated, it can be used by the Market Maker to demonstrate the fulfillment of Market Maker obligations to any third party, e.g. to a Competent Authority. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
td981		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td981Grp, repeated 0 ... variable times:		
td981KeyGrp		
membExchIdCod	m	Exchange Member
membExchIdNam	m	
membClgIdCod	m	Clearing Member
membClgIdNam	m	
td981Grp1, repeated 1 ... variable times:		
td981KeyGrp1		
product	m	Product
expToBeQuot	o	Expirations to be Quoted
nbrExrPrcToBeQuot	o	Strikes to be Quoted
covReq	o	Coverage Requirement
spreadClass	o	Spread Class
sizeClass	o	Size Class
td981Rec, repeated 1 ... variable times:		
factDat	o	Day
prodTim	o	ProdTime
accumTim	o	AccumulTime
reqTim	o	Requirement
covTim	o	BasicCoverage

sumProdTim	o	Totals
sumAccumTim	o	
sumReqTim	o	
sumCovTim	o	
mthReqCovTim	o	Monthly Requirement
fulfCovTimInd	o	Fulfilled

Text Report Structure

```
Exchange Member                                                   Clearing Member
--------------- -------------------------------------------------- ---------------
     XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      XXXXX
                XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  Product    Expirations to be Quoted Strikes to be Quoted Coverage Requirement   Spread Class      Size Class
------------ ------------------------ -------------------- -------------------- ---------------- ----------------
XXXXXXXXXXXX                    99999                99999                99999 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX

  Day     ProdTime   AccumulTime Requirement BasicCoverage
-------- ----------- ----------- ----------- -------------
31-12-09 23:59:59.99 23:59:59.99 23:59:59.99  23:59:59.99
         ----------- ----------- ----------- -------------
Totals   23:59:59.99 23:59:59.99 23:59:59.99 23:59:59.99
                                             -------------
Monthly Requirement                          23:59:59.99
                                             -------------
Fulfilled                                    XXX
```

4.7.14 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	Member Report.

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
accumTim	o	ACCUMULTIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION

covTimPercent	o	COVERED TIME (in %)
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS
sumCovTim	o	TOTALS
sumViol	o	TOTALS
sumCovTimPercent	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
disclaimer	m	DISCLAIMER

Text Report Structure

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

PRODUCT: XXXX

PACKAGE: XXXXX

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

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

MONTHLY REQUIREMENT:                                      9999:59:59.99

DISCLAIMER:
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.7.15 TD983 Regulatory Market Making MTD

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

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 Fulfillment MTD
rmmAdmittInd	m	RMM Admitted
td983Grp1, repeated 1 ... variable times:		
td983KeyGrp1		
product	m	Product
spreadClassRmmReg	o	Spread Class Regular

spreadClassRmmThx	o	Spread Class during Thx
td983Rec, repeated 1 ... variable times:		
factDat	o	Day
noRmmInstrumentsFulfilled	o	Number of Instruments Fulfilled
noRmmMtdDaysFulfilled	o	MTD Days Fufilled
rmmMtdFulfilmentPct	o	MTD Fulfillment (%)

Text Report Structure

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

  Product    Spread Class Regular Spread Class during Thx
------------ -------------------- -----------------------
XXXXXXXXXXXX   XXXXXXXXXXXXXXXX      XXXXXXXXXXXXXXXX

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

4.8 TE Transactions Derivative Markets

4.8.1 TE535 Cross and Quote Requests

Description	For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request for Quote requests entered during the day. Reports are grouped per business unit, trader and request type (CTA for Cross Trade Announcement or RFQ for Request for Quote) and sorted per product, instrument type, instrument ID and request time. Note that RfQ requests automatically generated by the matching engine are not listed on this report. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

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

te535Grp2, repeated 1 ... variable times:		
te535KeyGrp2		
user	m	Trader
te535Grp3, repeated 1 ... variable times:		
te535KeyGrp3		
reqType	m	Type
te535Grp4, repeated 1 ... variable times:		
te535KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te535Rec, repeated 1 ... variable times:		
reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

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

  Product    InstType    Instrument Id               Instrument Mnemonic              isinCod      wknNo
              Instrument Name                 Time              B/S        Quantity
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXX 999999999.9999
```

4.8.2 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. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

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	(XML only)
te540Grp2, repeated 1 ... variable times:		
te540KeyGrp2		
user	m	(XML only)
te540Grp3, repeated 1 ... variable times:		

te540KeyGrp3

instrumentGrp

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

te540Rec, repeated 1 ... variable times:

time18	m	(XML only)
exchangeOrderId	o	(XML only)
clientIdentifier	o	(XML only)
investIdentifier	o	(XML only)
investQualifier	o	(XML only)
execIdentifier	o	(XML only)
execQualifier	o	(XML only)
liqProvActivity	o	(XML only)
riskReduction	o	(XML only)
regOrderEvent	o	(XML only)
activity	m	(XML only)
reason	m	(XML only)
buyCod	o	(XML only)
ordrTyp	o	(XML only)
ordrQty	o	(XML only)
limOrdrPrc	o	(XML only)
stopPrice	o	(XML only)
execQty	o	(XML only)
execPrc	o	(XML only)
triggered	o	(XML only)
inactivated	o	(XML only)
pendingDeletion	o	(XML only)
persistent	o	(XML only)
tradingRestriction	o	(XML only)
entryDate	o	(XML only)
entryTime	o	(XML only)
priorityDate	o	(XML only)
priorityTime	o	(XML only)
timeValidity	o	(XML only)
expiryDate	o	(XML only)

businessUnit	o	(XML only)
busUntLngName	o	(XML only)
enteringUser	o	(XML only)
clientRef	o	(XML only)
tradingCapacity	o	(XML only)
matchInstCrossId	o	(XML only)
crossed	o	(XML only)
tradeEnrichmentRuleId	o	(XML only)
sideLiquidityInd	o	(XML only)
dmaFlg	o	(XML only)
endClientToken	o	(XML only)
mktWideMatchInstCrossIdExpDat	o	(XML only)
isMarketwideSMP	o	(XML only)
clearingData		
commonClearingData		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
legClearingGrp		
leg1Grp		
account	o	Leg 1
opnClsCod	o	
leg2Grp		
account	o	Leg 2
opnClsCod	o	
leg3Grp		
account	o	Leg 3
opnClsCod	o	
leg4Grp		
account	o	Leg 4
opnClsCod	o	
leg5Grp		
account	o	Leg 5

opnClsCod	o	
leg6Grp		
account	o	Leg 6
opnClsCod	o	
leg7Grp		
account	o	Leg 7
opnClsCod	o	
leg8Grp		
account	o	Leg 8
opnClsCod	o	
leg9Grp		
account	o	Leg 9
opnClsCod	o	
leg10Grp		
account	o	Leg 10
opnClsCod	o	
leg11Grp		
account	o	Leg 11
opnClsCod	o	
leg12Grp		
account	o	Leg 12
opnClsCod	o	
leg13Grp		
account	o	Leg 13
opnClsCod	o	
leg14Grp		
account	o	Leg 14
opnClsCod	o	
leg15Grp		
account	o	Leg 15
opnClsCod	o	
leg16Grp		
account	o	Leg 16
opnClsCod	o	
leg17Grp		
account	o	Leg 17
opnClsCod	o	
leg18Grp		
account	o	Leg 18
opnClsCod	o	

<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	
<u>leg20Grp</u>		
account	o	Leg 20
opnClsCod	o	

<u>Text Report Structure</u>

```
This report is available only in XML format.
```

4.8.3 TE545 Daily TES Maintenance

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

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

businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te545Grp2, repeated 1 ... variable times:		
te545KeyGrp2		
user	m	User
te545Grp3, repeated 1 ... variable times:		
te545KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te545Rec, repeated 1 ... variable times:		
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	o	Initiator
tesInitiatorUser	o	User
isBroker	o	B
isDisclosed	o	D
isOnBook	o	OnBook
skipMinLotSizeVal	o	Skip Min Lot Size Val
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
basketId	o	Basket ID
eventId	o	Neg Ev ID
anonymFlag	o	Anonymous Flag
revInitTime	o	RevInitTime
revReason	o	RevReason
mktUndlyPrc	o	MarketUnderlyingPrice
dealIdGrp, repeated 0 ... variable times:		

dealId	o	Deal ID
onBehalfGrp, repeated 0 ... 1 times:		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
legPriceGrp, repeated 0 ... variable times:		
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc
legExecQty	o	Qty
extReferenceGrp, repeated 0 ... 1 times:		
efpfReferenceGrp, repeated 0 ... 1 times:		
isinCod	m	SecurityID
nomVal	m	Nominal
mrtyDat	o	Mtrty Date
secuShtNam	o	Security Name
couponRat	o	Coupon Rate
cshPrcConv	o	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
efpiReferenceGrp, repeated 0 ... 1 times:		
cashBsktRefId	m	ReferenceId
nomVal	m	Nominal
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
efsReferenceGRp, repeated 0 ... 1 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
swapClearer	o	SwapClearer
strtDat	m	Start Date
endDat	m	End Date

settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
volaReferenceGrp, repeated 0 ... 1 times:		
OptionsContract		
product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
optTrnIdNo	m	TrnNo
optUsedQty	o	UsedQty
tamReferenceGrp, repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
deltaTAMReferencedGrp, repeated 0 ... 1 times:		
deltaTAMUnderlyingProduct	o	deltaTAM Under Product
deltaTAMUnderlyingInstrumentId	o	deltaTAM Under Instr
sideGrp, repeated 1 ... variable times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	o	Bus Unit
sideTrader	o	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
revAppTime	o	RevAppTime
te545SideClearingInfo, repeated 0 ... 1 times:		
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	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
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
endClientToken	o	EndClientToken

Text Report Structure

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

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

 User
------
XXXXXX

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

       Time              TES ID        Type  Act Initiator  User  B D OnBook Skip Min Lot Size Val     Description
                           Price Clos Time          Entry Time         Exec Time                    Basket ID Neg Ev ID
                    Anonymous Flag RevInitTime
                    RevReason
                    MarketUnderlyingPrice
------------------ -------------------- ----- --- --------- ------ - - ------ --------------------- --------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX XXX XXXXXXXX  XXXXXX X X   X           XXXXX        XXXXXXXXXXXXXXXXXXXX
                    999999.99999+ XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXX
                    XXXXX         XXXXXXXXXXXXXXXXXX
                    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXX        999999.99999+

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

 BU Obo             BU Obo Long Name            Trader Obo
-------- ---------------------------------------- ----------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXXX

   Instrument Id              Instrument Mnemonic                Prc           Qty
-------------------- ---------------------------------------- ------------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX +999999.99999 999999999.9999

 SecurityID      Nominal      Mtrty Date        Security Name                    Coupon Rate              CshPrc
              Coupon Frq                    Settl Date SI    Hdg Curr
------------ ---------------- ---------- ------------------------------ -------------------------------- ------------
XXXXXXXXXXXX 999,999,999.9999  31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999.99999
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09   XXXXX XXX XXX
```

```
          ReferenceId                Nominal      SI   Hdg Curr
-------------------------------- ---------------- ----- --- ----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999,999,999.9999 XXXXX XXX XXX

    Nominal                Coupon Frq                          Rate                         CpnVarRef
                  CpnVarOfs                        Swap Payer           Swap Receiver       SwapClearer Start Date End Date
                  Settl Date SI    Hdg Curr
---------------- -------------------------------- -------------------------------- --------------------------------
999,999,999.9999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXX    31-12-09   31-12-09
                  31-12-09   XXXXX XXX XXX

  Product      Instrument Id               Instrument Mnemonic           TrnNo     UsedQty
------------ -------------------- ---------------------------------------- ------ --------------
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX 999999999.9999

Cust Under Prc
--------------
+9999.99999999

deltaTAM Under Product deltaTAM Under Instr
---------------------- --------------------
     XXXXXXXXXXXX      99999999999999999999

      Side ID            Size      B/S  Bus Unit Trader Sts     Appr Time         RevAppTime
-------------------- -------------- ---- -------- ------ --- ------------------ ------------------
XXXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity CommHedgFlg
                      RegOrderEvent DMA Flag OC AC Flex Account Info                TC Take Up Mbr OrgFirm Beneficia C
                      Compliance Info      OCC Text 1       Text 2       Text 3       EndClientToken
-------------------- -------------------- ---------------- -------------------- -------------- --------------- -----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX     XXXXX      XXXXXXXXXXXXXXXXXXXX     XXXXX            X          XXXXX
                      XXXX          XXXXX    X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX      XXXXXXX XXXXXXXXX X
                      XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
```

4.8.4 TE546 Daily Basket TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity for baskets. Its content is a subset of report TE545, sorted by basket. 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. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
te546		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te546Grp, repeated 0 ... variable times:		
te546KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te546Grp1, repeated 1 ... variable times:		
te546KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te546Grp2, repeated 1 ... variable times:		
te546KeyGrp2		
user	m	User
te546Grp3, repeated 1 ... variable times:		
te546KeyGrp3		
basketId	m	Basket ID

basketType	m	Type
bucket	o	Bucket
basketProfile	o	Profile
basketMonth	o	Mon
basketYear	o	Year
anonymousBasket	m	Type
te546Rec, repeated 1 ... variable times:		
time18	m	Time
basketOperationType	m	Oper Type
basketAmendmentCounter	m	AmCt
basketActivity	m	Act
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
basketPrc	o	Price
basketInitiatorGrp		
basketInitiatingBU	m	Initiator
basketInitiatingUser	m	User
isBroker	o	B
basketDescription	o	Description
basketSideGrp, repeated 1 ... 2 times:		
buyCod	m	B/S
sideBU	o	Bus Unit
sideTrader	o	Trader
sideRefId	o	Reference Id
sideStatus	m	Sts
approvalTime	o	Appr Time
basketComponentGrp, repeated 1 ... variable times:		
effectOnBasket	o	A/R
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
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, repeated 0 ... 1 times:		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
te546extReferenceGrp, repeated 0 ... 1 times:		
tamReferenceGrp, repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
te546sideGrp, repeated 1 ... 4 times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	o	Bus Unit
sideTrader	o	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
te546sideClearingInfo, repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia

customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

Text Report Structure

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

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

 User
------
XXXXXX

     Basket ID      Type   Bucket            Profile          Mon Year Type
-------------------- ---- ------------ ------------------------------ --- ---- -----
99999999999999999999 XXX  XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  99 9999 XXXXX

       Time       Oper Type AmCt Act     Clos Time        Entry Time        Exec Time         Price
------------------ --------- ---- --- ------------------ ------------------ ------------------ -------------
XXXXXXXXXXXXXXXXXX    XXX    9999 XXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 999999.99999+

Initiator  User  B    Description
--------- ------ - --------------------
XXXXXXXX  XXXXXX X XXXXXXXXXXXXXXXXXXXX

B/S  Bus Unit Trader    Reference Id    Sts    Appr Time
---- -------- ------ -------------------- --- ------------------
XXXX XXXXXXXX XXXXXX XXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXX

A/R   Product    InstType    Instrument Id            Instrument Mnemonic           isinCod      wknNo
     Instrument Name              Time             TES ID            Type  Act Initiator User   B D
     Description                Price Clos Time        Entry Time        Exec Time
--- ------------ -------- -------------------- ---------------------------------------- ------------ ---------
 X  XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX XXX XXXXXXXX  XXXXXX X X
     XXXXXXXXXXXXXXXXXXXX 999999.99999+ XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX

 BU Obo            BU Obo Long Name           Trader Obo
-------- ---------------------------------------- ----------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXXX

Cust Under Prc
--------------
+9999.99999999

      Side ID           Size      B/S  Bus Unit Trader Sts     Appr Time
-------------------- -------------- ---- -------- ------ --- ------------------
XXXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXXX
```

```
 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 XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX            X            XXXX
                      X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX
                      XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
```

4.8.5 TE547 TES Late Approval Report

Description	For each exchange member, this report lists the approval times of delayed approved trades using the T7 Entry Service (TES) for simple, complex and flexible instruments. A TES approval is delayed, when the duration between submission and approval of the TES trade is longer than a pre-defined time frame (for further information see Part 4.4 of the Conditions of Trading at Eurex Deutschland). The Deal and the TES price decomposition is not provided for executed TES trades. The listed information is sorted per time. This report is available only for derivative markets.
Frequency	Monthly.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
te547		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te547Grp, repeated 0 ... variable times:		
te547KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te547Grp1, repeated 1 ... variable times:		
te547KeyGrp1		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod

wknNo	o	wknNo
instNam	o	Instrument Name
te547Rec, repeated 1 ... variable times:		
factDat	m	BusinessDay
tesId	m	TES ID
execPrc	o	TradePrice
execQty	m	TradeSideQty
closTime	o	TESClosureTime
entryTime	m	EntryTime
tesInitiatorBU	m	InitBU
tesInitiatorUser	m	InitUser
sideBU	m	ApprovingBU
sideTrader	m	ApprovingUser
approvalTime	m	ApprovalTime
approvalDuration	m	ApprovalDuration
legPriceGrp, repeated 0 ... variable times:		
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc
legExecQty	o	Qty

Text Report Structure

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

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

BusinessDay        TES ID         TradePrice    TradeSideQty    TESClosureTime       EntryTime       InitBU  InitUser ApprovingBU
             ApprovingUser ApprovalTime       ApprovalDuration
----------- -------------------- ------------- -------------- ------------------ ------------------ -------- -------- -----------
 31-12-09   XXXXXXXXXXXXXXXXXXXX 999999.99999+ 999999999.9999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXX  XXXXXX   XXXXXXXX
             XXXXXX       XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX

   Instrument Id             Instrument Mnemonic                Prc           Qty
-------------------- ---------------------------------------- ------------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX +999999.99999 999999999.9999
```

4.8.6 TE550 Open Order Detail

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

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

te550KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te550Rec, repeated 1 ... variable times:		
exchangeOrderId	m	Order ID
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	OrderLimit
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
dmaFlg	o	DMA
endClientToken	o	EndClientToken
mktWideMatchInstCrossIdExpDat	o	Expiration Date of SMP ID
isMarketwideSMP	o	Marketwide SMP ID
clearingData1		

<u>commonClearingData1</u>		
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	
<u>leg6Grp</u>		
account	o	Leg 6
opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
<u>leg8Grp</u>		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
<u>leg10Grp</u>		
account	o	Leg 10
opnClsCod	o	

leg11Grp		
account	o	Leg 11
opnClsCod	o	
leg12Grp		
account	o	Leg 12
opnClsCod	o	
leg13Grp		
account	o	Leg 13
opnClsCod	o	
leg14Grp		
account	o	Leg 14
opnClsCod	o	
leg15Grp		
account	o	Leg 15
opnClsCod	o	
leg16Grp		
account	o	Leg 16
opnClsCod	o	
leg17Grp		
account	o	Leg 17
opnClsCod	o	
leg18Grp		
account	o	Leg 18
opnClsCod	o	
leg19Grp		
account	o	Leg 19
opnClsCod	o	
leg20Grp		
account	o	Leg 20
opnClsCod	o	
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume

Text Report Structure

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


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


      Order ID        Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity
                      Commodity Hedging Flag B/S  Typ           Size    OrderLimit       TrgPrc       ExecQty Trg Res Entry Date
                      Entry Time         Priority Date Priority Time      Exp Expiry Date ClientRef          TC     SMP-ID DMA
                      EndClientToken       Expiration Date of SMP ID Marketwide SMP ID Take Up Mbr OrgFirm Beneficia
                      Compliance Info      Flex Account Info              Text 1       Text 2       Text 3
                      Leg 1 Leg 2 Leg 3 Leg 4 Leg 5 Leg 6 Leg 7 Leg 8 Leg 9 Leg 10 Leg 11 Leg 12 Leg 13 Leg 14 Leg 15 Leg 16 Leg 17
                      Leg 18 Leg 19 Leg 20
-------------------- -------------------- -------------------- ---------------- -------------------- -------------- ---------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX            X
                      XXXXX                 XXXX XXX 999,999,999.9999 999999.99999+ 999999.99999+ 999999999.9999 XXX XXX 31-12-09
                      XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXXXXXX XX 9999999999 XXXXX
                      XXXXXXXXXXXXXXXXXXXX 31-12-09               XXXXX           XXXXX       XXXXXXX XXXXXXXXX
                      XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                      XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X   XX X   XX X   XX X   XX X   XX X   XX X   XX X
                      XX X   XX X   XX X
                                                                                 --------------------
Total Open Buy Orders                                                                     999,999,999
                                                                                 --------------------
Total Open Buy Volume                                                                999,999,999.9999
                                                                                 --------------------
Total Open Sell Orders                                                                    999,999,999
                                                                                 --------------------
Total Open Sell Volume                                                               999,999,999.9999
```

4.8.7 TE590 CLIP Trading Indication

Description	For each market participant and for each exchange, this report lists all trading indications entered, traded and abandoned during the day resulting from the Client Liquidity Improvement Process (CLIP). This report is split per business unit and trader, and sorted by per product, instrument type, instrument and CLIP trading indication ID. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
te590		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te590Grp, repeated 0 ... variable times:		
te590KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te590Grp1, repeated 1 ... variable times:		
te590KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te590Grp2, repeated 1 ... variable times:		
te590KeyGrp2		
user	m	User
sessionId	m	Session
te590Grp3, repeated 1 ... variable times:		

te590KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te590Rec, repeated 1 ... variable times:		
tradingIndicationId	m	TradInd ID
time18	m	Time
tradingIndicationActivity	m	Act
lateralityIndicator	m	Laterality
tradeSideGrp, repeated 1 ... 2 times:		
tradeSideId	o	Trade Side ID
brokerGrp		
brokerRole	m	Broker Role
buyCod	m	B/S
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
tradingCapacity	o	TC
clearingData		
commonClearingData		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
legClearingGrp		
leg1Grp		

account	o	Leg 1
opnClsCod	o	
leg2Grp		
account	o	Leg 2
opnClsCod	o	
leg3Grp		
account	o	Leg 3
opnClsCod	o	
leg4Grp		
account	o	Leg 4
opnClsCod	o	
leg5Grp		
account	o	Leg 5
opnClsCod	o	
leg6Grp		
account	o	Leg 6
opnClsCod	o	
leg7Grp		
account	o	Leg 7
opnClsCod	o	
leg8Grp		
account	o	Leg 8
opnClsCod	o	
leg9Grp		
account	o	Leg 9
opnClsCod	o	
leg10Grp		
account	o	Leg 10
opnClsCod	o	
leg11Grp		
account	o	Leg 11
opnClsCod	o	
leg12Grp		
account	o	Leg 12
opnClsCod	o	
leg13Grp		
account	o	Leg 13
opnClsCod	o	
leg14Grp		
account	o	Leg 14

opnClsCod	o	
leg15Grp		
account	o	Leg 15
opnClsCod	o	
leg16Grp		
account	o	Leg 16
opnClsCod	o	
leg17Grp		
account	o	Leg 17
opnClsCod	o	
leg18Grp		
account	o	Leg 18
opnClsCod	o	
leg19Grp		
account	o	Leg 19
opnClsCod	o	
leg20Grp		
account	o	Leg 20
opnClsCod	o	
oBOGrp, repeated 0 ... 1 times:		
businessUnit	o	BU
busUntLngName	o	BU Long Name
enteringUser	o	Trader Obo
regOrderEvent	o	Reg Order Event
reason	o	Reas
bilateralTradingIndicationGrp, repeated 0 ... 1 times:		
bilateralRelation	o	Bilateral Relation
arrangementId	o	Arrangement ID
counterpartyBrokerBU	o	CtptyBrokerBU
counterpartyBrokerUser	o	CtptyBrokerUser
agreedTradingGrp		
agreedClientSide	m	Agreed Side
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty
annnouncementGrp		
publishSide	m	PubSide
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
matchEventGrp, repeated 0 ... 1 times:		
matchEvent	o	Match Event

marketDataGrp, repeated 0 ... 1 times:

bidPrc	o	BidPrc
askPrc	o	AskPrc

matchStepGrp, repeated 0 ... variable times:

matchStep	o	MatchStep
incomingOrderIndicator	o	IncOrdInd
openQuantity	o	OpenQty
execQty	o	ExecQty
execPrc	o	ExecPrc
sumStepTotExecQty	o	StepExecQty

Text Report Structure

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

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

 User   Session
------ ---------
XXXXXX 999999999

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

     TradInd ID            Time       Act Laterality
-------------------- ------------------ --- ----------
99999999999999999999 XXXXXXXXXXXXXXXXXX  X      X

   Trade Side ID
--------------------
99999999999999999999

Broker Role B/S   Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity TC
----------- ---- -------------------- -------------------- ---------------- -------------------- -------------- --------------- --
XXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX             X        XX

Take Up Mbr OrgFirm Beneficia C   Compliance Info    OCC       Flex Account Info         Text 1       Text 2      Text 3
             Leg 1 Leg 2 Leg 3 Leg 4 Leg 5 Leg 6 Leg 7 Leg 8 Leg 9 Leg 10 Leg 11 Leg 12 Leg 13 Leg 14 Leg 15 Leg 16 Leg 17 Leg 18
             Leg 19 Leg 20
----------- ------- --------- - -------------------- --- -------------------------------- ------------ ------------ ------------
   XXXXX    XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
             XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X   XX X   XX X   XX X   XX X   XX X   XX X   XX X   XX X
             XX X   XX X

   BU                BU Long Name             Trader Obo
-------- ---------------------------------------- ----------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXXX

Reg Order Event       Reas
--------------- ------------------
     XXXX      XXXXXXXXXXXXXXXXXX

Bilateral Relation    Arrangement ID    CtptyBrokerBU CtptyBrokerUser
------------------ -------------------- ------------- ---------------
```

```
      X        9999999999999999999   XXXXXXXX      XXXXXX

Agreed Side  Agreed Prc     Agreed Qty   PubSide PubPrc PubQty
----------- ------------- -------------- ------- ------ ------
    X      999999.99999+ 999999999.9999    X      X      X

Match Event    BidPrc        AskPrc
----------- ------------- -------------
 9999999999 999999.99999+ 999999.99999+

MatchStep  IncOrdInd    OpenQty        ExecQty        ExecPrc
---------- --------- -------------- -------------- -------------
9999999999     X     999999999.9999 999999999.9999 999999.99999+

 StepExecQty
--------------
999999999.9999
```

4.8.8 TE595 Cross and Pre-arranged Trades

Description	This report lists for each market participant all cross and pre-arranged requests entered and deleted during the day. This report is grouped per business unit and trader, and sorted by product, instrument type, instrument. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
te595		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te595Grp, repeated 0 ... variable times:		
te595KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te595Grp1, repeated 1 ... variable times:		
te595KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te595Grp2, repeated 1 ... variable times:		
te595KeyGrp2		
user	m	User
sessionId	m	Session
te595Grp3, repeated 1 ... variable times:		
te595KeyGrp3		

instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te595Rec, repeated 1 ... variable times:		
crossSideId	o	Cross Side ID
time18	m	Time
crossSideActivity	m	Activity
regOrderEvent	o	Reg Order Event
reason	o	Reas
crossSideStatus	o	Status
lateralityIndicator	o	Laterality
crossPrioritySide	o	Prio B/S
buyCod	m	B/S
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
tradingCapacity	o	TC
crossRestriction	o	Cross Res
matchInstCrossId	o	(XML only)
riskReduction	o	(XML only)
dmaFlg	o	(XML only)
oBOGrp, repeated 0 ... 1 times:		
businessUnit	o	BU
busUntLngName	o	BU Long Name
enteringUser	o	Trader Obo
crossBilateralTradingGrp, repeated 0 ... 1 times:		
arrangementId	o	Arrangement ID
counterpartyBU	o	CtptyBU
counterpartyUser	o	CtptyUser
crossAgreedTradingGrp		
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty

crossAnnnouncementGrp		
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
clearingData		
commonClearingData		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
legClearingGrp		
leg1Grp		
account	o	Leg 1
opnClsCod	o	
leg2Grp		
account	o	Leg 2
opnClsCod	o	
leg3Grp		
account	o	Leg 3
opnClsCod	o	
leg4Grp		
account	o	Leg 4
opnClsCod	o	
leg5Grp		
account	o	Leg 5
opnClsCod	o	
leg6Grp		
account	o	Leg 6
opnClsCod	o	
leg7Grp		
account	o	Leg 7
opnClsCod	o	
leg8Grp		
account	o	Leg 8
opnClsCod	o	

leg9Grp		
account	o	Leg 9
opnClsCod	o	
leg10Grp		
account	o	Leg 10
opnClsCod	o	
leg11Grp		
account	o	Leg 11
opnClsCod	o	
leg12Grp		
account	o	Leg 12
opnClsCod	o	
leg13Grp		
account	o	Leg 13
opnClsCod	o	
leg14Grp		
account	o	Leg 14
opnClsCod	o	
leg15Grp		
account	o	Leg 15
opnClsCod	o	
leg16Grp		
account	o	Leg 16
opnClsCod	o	
leg17Grp		
account	o	Leg 17
opnClsCod	o	
leg18Grp		
account	o	Leg 18
opnClsCod	o	
leg19Grp		
account	o	Leg 19
opnClsCod	o	
leg20Grp		
account	o	Leg 20
opnClsCod	o	

Text Report Structure

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

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

 User   Session
------ ---------
XXXXXX 999999999

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

   Cross Side ID          Time       Activity Reg Order Event       Reas        Status  Laterality Prio B/S B/S
                      Client Identifier    Invest Identifier    Invest Qualifier Exec Identifier      Exec Qualifier LiqProvActivity
                      TC Cross Res
-------------------- ------------------ -------- --------------- ------------------ -------- ---------- -------- ----
99999999999999999999 XXXXXXXXXXXXXXXXXX   XXX        XXXX      XXXXXXXXXXXXXXXXXX XXXXXXXX    X       XXXX   XXXX
                      XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX          XXXXXXXXXXXXXXXXXXXX XXXXX        X
                      XX XXXXXXXXX

   BU               BU Long Name            Trader Obo
-------- ---------------------------------------- ----------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXXX

   Arrangement ID    CtptyBU  CtptyUser
-------------------- -------- ---------
99999999999999999999 XXXXXXXX  XXXXXX

 Agreed Prc     Agreed Qty   PubPrc PubQty
------------- ------------- ------ ------
999999.99999+ 999999999.9999   X      X

Take Up Mbr OrgFirm Beneficia C   Compliance Info    OCC       Flex Account Info         Text 1       Text 2      Text 3
             Leg 1 Leg 2 Leg 3 Leg 4 Leg 5 Leg 6 Leg 7 Leg 8 Leg 9 Leg 10 Leg 11 Leg 12 Leg 13 Leg 14 Leg 15 Leg 16 Leg 17 Leg 18
             Leg 19 Leg 20
----------- ------- --------- - -------------------- --- -------------------------------- ------------ ------------ -------------
   XXXXX    XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
             XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X  XX X   XX X   XX X   XX X   XX X   XX X   XX X   XX X   XX X
             XX X   XX X
```

4.8.9 TE600 Eurex EnLight Maintenance

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

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

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

instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
eventType	o	Type
eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	Negotiation Event Total Deal Quantity
eventOverallQty	o	Negotiation Event Overall Quantity
refPrc	o	Reference Price
underlyingDelta	o	Underlying Delta
lastNegotiatedPrc	o	Last Negotiated Price
lastNegotiatedQty	o	Last Negotiated Quantity
noOfRespondents	o	Number of Respondents
showNoOfRespondents	o	Show Number of Respondents
bidPrc	o	Bid Price
offerPrc	o	Offer Price
requote	o	Requote
sideFixed	o	Side Fixed
qtyFixed	o	Quantity Fixed
regOrderEvent	o	RegOrderEvent
respondentVisibilityGrp, repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price
showLastNegotiatedPrc	o	Show Last Negotiated Price
showLastNegotiatedPrcQty	o	Show Last Negotiated Qty
showBuySideUserInfo	o	Show Buy Side User Information
showChargeId	o	Show Charge ID
showLastDealOnClosure	o	Show Last Deal Infor on Closure
anonymousUserId	o	Anonymous User ID
eventFreeText	o	Event Free Text
buySideUserInfo	o	Buy Side User Info
chargeId	o	Charge ID
quoteGrp, repeated 0 ... variable times:		
quoteId	m	Quote ID
pullInTime	o	PullInTime

respondentGrp, repeated 1 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
quoteFreeText1	o	Quote Free Text1
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
basisBid	o	Basis Bid Price
basisAsk	o	Basis Ask Price
quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity
sideClearingInfo, repeated 0 ... 1 times:		
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	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
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
endClientToken	o	EndClientToken
dealGrp, repeated 0 ... variable times:		
dealId	m	Deal ID

dealReportId	o	Deal Report ID
dealStatus	m	Deal Status
dealCancelStatus	o	Deal Cancel Status
isDisclosed	o	D
respondentDealGrp, repeated 1 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
dealQuoteId	o	Quote ID
dealQuoteQty	o	QuoteQuantity
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealPrc	o	Price
dealQty	o	Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
newFuturePrc	o	New Future Price
futureQty	o	New Future Quantity
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
underlyingPriceBoundary	o	Underlying Price Boundary
newRefPrc	o	New Reference Price
validityTime	o	Validity Time
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
dealFreeText1	o	Deal Free Text1
sideClearingInfo, repeated 0 ... 1 times:		
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	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
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
endClientToken	o	EndClientToken
topOfBookGrp, repeated 0 ... 1 times:		
bBOGrp, repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Legs
instrumentLegPriceGrp, repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

Text Report Structure

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

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

 User
------
XXXXXX

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

Negotiation Event ID WorkFlowTyp Anonymous Flag AllowAggregation
-------------------- ----------- -------------- ----------------
XXXXXXXXXXXXXXXXXXXX     X         XXXXX          XXXXX

       Time         Act
------------------ --------
XXXXXXXXXXXXXXXXXX XXXXXXXX

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

       Leg ID                   Leg Mnemonic              B/S  Ratio
-------------------- ---------------------------------------- ---- -----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX  9999

  Und Prod       Und Leg ID                Und Leg Mnemonic            B/S  Ratio
------------ -------------------- ---------------------------------------- ---- -----
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX  9999

Type Negotiation Event Side Negotiation Event Open Quantity Negotiation Event Total Deal Quantity Negotiation Event Overall Quantity
     Reference Price Underlying Delta Last Negotiated Price Last Negotiated Quantity Number of Respondents
     Show Number of Respondents
---- --------------------- ------------------------------ ------------------------------------ ---------------------------------
 X          XXXX                        999999999.9999                       999999999.9999                    999999999.9999
       999999.99999+       999.9999+       999999.99999+         999999999.9999           999999999
     X
```

```
  Bid Price    Offer Price  Requote Side Fixed Quantity Fixed RegOrderEvent
------------- ------------- ------- ---------- -------------- -------------
999999.99999+ 999999.99999+    X       X           X           XXXX

BU Respondent User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Negotiated Qty
              Show Buy Side User Information Show Charge ID Show Last Deal Infor on Closure Anonymous User ID
------------- --------------- ------- ------------- --------- ---------- -------------------------- ------------------------
  XXXXXXXX       XXXXXX        X         X           X        X                 X                         X
              X                            X            XXXXX                                        999999

                                                    Event Free Text
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

                                                    Buy Side User Info
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

                                                        Charge ID
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

      Quote ID          PullInTime
-------------------- ------------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX

BU Respondent User Respondent Entering User Anonymous User ID
------------- --------------- ------------- -----------------
  XXXXXXXX       XXXXXX        XXXXXX              999999

                                                    Quote Free Text1
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Underlying Delta Underlying Price Basis Bid Price Basis Ask Price
---------------- ---------------- -------------- ---------------
       999.9999+    999999.99999+   999999.99999+   999999.99999+

B/S      Price        Quantity
---- ------------- --------------
XXXX 999999.99999+ 999999999.9999

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity CommHedgFlg
                      RegOrderEvent DMA Flag OC AC Flex Account Info                TC Take Up Mbr OrgFirm Beneficia C
                      Compliance Info      OCC Text 1       Text 2       Text 3       EndClientToken
-------------------- -------------------- ---------------- -------------------- -------------- --------------- -----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXXX     XXXXX            X          XXXXX
                      XXXX         XXXXX    X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX      XXXXXXX XXXXXXXXX X
                      XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
```

```
Deal Details
------------


      Deal ID            Deal Report ID    Deal Status Deal Cancel Status D
-------------------- -------------------- ----------- ------------------ -
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      X                X        X

BU Respondent User Respondent Entering User Anonymous User ID       Quote ID       QuoteQuantity
------------- --------------- ------------- ----------------- -------------------- --------------
  XXXXXXXX       XXXXXX         XXXXXX                 999999 XXXXXXXXXXXXXXXXXXXX 999999999.9999

Event Owning BU Event Owning User Entering User Deal Creation Time  Deal Update Time      Price        Quantity    Option Quantity
                 New Option Price New Future Price New Future Quantity Underlying Effective Delta Underlying  Quantity
                 Underlying Delta Underlying Price Underlying Price Boundary New Reference Price Validity Time      Requester Side
                 Respondent Side
--------------- ----------------- ------------- ------------------ ------------------ ------------- ------------- ---------------
   XXXXXXXX         XXXXXX          XXXXXX     XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 999999.99999+ 999999999.9999  999999999.9999
                     999999.99999+    999999.99999+     999999999.9999                999.9999+      999999999.9999
                         999.9999+    999999.99999+             999999.99999      999999.99999+ XXXXXXXXXXXXXXXXXX XXXX
                 XXXX

                                                        Deal Free Text1
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity CommHedgFlg
                      RegOrderEvent DMA Flag OC AC Flex Account Info                TC Take Up Mbr OrgFirm Beneficia C
                      Compliance Info      OCC Text 1       Text 2       Text 3       EndClientToken
-------------------- -------------------- ---------------- -------------------- -------------- --------------- -----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX            X          XXXXX
                      XXXX         XXXXX    X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X
                      XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

  BBO Type     Bid Price     Bid Quantity   Offer Price  Offer Quantity
------------- ------------- -------------- ------------- --------------
XXXXXXXXXXXXX 999999.99999+ 999999999.9999 999999.99999+ 999999999.9999

Legs
----
  99

       Leg ID                     Leg Mnemonic                 Bid Price     Bid Quantity   Offer Price  Offer Quantity
-------------------- ---------------------------------------- ------------- -------------- ------------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999.99999+ 999999999.9999 999999.99999+ 999999999.9999
```

4.8.10 TE610 Eurex EnLight Best Execution Summary

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

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

product	m	Product
te610Grp4, repeated 1 ... variable times:		
te610KeyGrp4		
dealId	m	Deal ID
te610Rec, repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealStatus	m	Deal Status
dealCancelStatus	o	Deal Cancel Status
isDisclosed	o	D
eventId	m	Negotiation Event ID
workFlowTyp	m	WorkFlowTyp
anonymFlag	o	Anonymous Flag
aggTrades	o	AllowAggregation
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
respondentDealGrp, repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
dealQuoteId	o	Quote ID
dealQuoteQty	o	QuoteQuantity
respondentsQuoting	o	Respondents Quoting
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
eventType	o	Negotiation Event Type
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
dealFreeText1	o	Deal Free Text1
sideClearingInfo, repeated 0 ... 1 times:		
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	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
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
endClientToken	o	EndClientToken
timeToTransfer	o	Time to Transfer
bBOGrp, repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Number of Legs
te610InstrumentLegGrp, repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
iBBOGrp, repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
te610UnderlyingLegGrp, repeated 0 ... 1 times:		
product	o	Und Prod

instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
iBBOGrp, repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
refPrc	o	Reference Price
underlyingDelta	o	Underlying Delta
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
newFuturePrc	o	New Future Price
futureQty	o	New Future Quantity
underlyingPrice	o	Underlying Price
underlyingPriceBoundary	o	Underlying Price Boundary
newRefPrc	o	New Reference Price
eventOpenQty	o	Negotiation Event Open Quantity
respondentQuoteGrp, repeated 0 ... 50 times:		
respondentGrp, repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
showQty	o	Show Quantity
showSide	o	Show Side
updateTime	o	Update Time
quoteId	m	Quote ID
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

 Item  Deal Creation Time  Deal Update Time  Deal Status Deal Cancel Status D Negotiation Event ID WorkFlowTyp Anonymous Flag
        AllowAggregation        Instrument ID Instrument Mnemonic                      InstType SubType
------ ------------------ ------------------ ----------- ------------------ - -------------------- ----------- --------------
999999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX      X              X          X XXXXXXXXXXXXXXXXXXXX      X          XXXXX
        XXXXX            99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXX

BU Respondent User Respondent Entering User Anonymous User ID       Quote ID       QuoteQuantity
------------- --------------- ------------- ----------------- -------------------- --------------
  XXXXXXXX        XXXXXX         XXXXXX                999999 XXXXXXXXXXXXXXXXXXXX 999999999.9999

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

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

Negotiation Event Type Negotiation Event Side     Price        Quantity
---------------------- ---------------------- ------------- --------------
          X                     XXXX          999999.99999+ 999999999.9999

                                                          Deal Free Text1
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity CommHedgFlg
                      RegOrderEvent DMA Flag OC AC Flex Account Info                TC Take Up Mbr OrgFirm Beneficia C
```

```
                      Compliance Info      OCC Text 1       Text 2       Text 3       EndClientToken       Time to Transfer
-------------------- -------------------- ---------------- -------------------- -------------- --------------- -----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX             X           XXXXX
                      XXXX          XXXXX    X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X
                      XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX

  BBO Type      Bid Price    Bid Quantity  Offer Price  Offer Quantity
------------- ------------- -------------- ------------- --------------
XXXXXXXXXXXXX 999999.99999+ 999999999.9999 999999.99999+ 999999999.9999

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

       Leg ID                      Leg Mnemonic               B/S  Ratio    BidPrc         BidQty      Offer Price  Offer Quantity
-------------------- ---------------------------------------- ---- ----- ------------- -------------- ------------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX  9999 999999.99999+ 999999999.9999 999999.99999+ 999999999.9999

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

     Und Leg ID                  Und Leg Mnemonic             B/S  Ratio    BidPrc         BidQty      Offer Price  Offer Quantity
-------------------- ---------------------------------------- ---- ----- ------------- -------------- ------------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX  9999 999999.99999+ 999999999.9999 999999.99999+ 999999999.9999

Reference Price Underlying Delta Underlying Effective Delta Underlying Quantity Option Quantity
--------------- ---------------- ------------------------- ------------------- ---------------
  999999.99999+        999.9999+                 999.9999+      999999999.9999  999999999.9999

New Option Price New Future Price New Future Quantity Underlying Price Underlying Price Boundary New Reference Price
                  Negotiation Event Open Quantity
---------------- ---------------- ------------------- ---------------- ------------------------ -------------------
   999999.99999+    999999.99999+      999999999.9999    999999.99999+             999999.99999       999999.99999+
                                   999999999.9999

BU Respondent User Respondent Entering User Anonymous User ID
------------- --------------- ------------ -----------------
  XXXXXXXX        XXXXXX         XXXXXX               999999

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

Underlying Delta Underlying Price
---------------- ----------------
       999.9999+    999999.99999+

B/S     Price        Quantity
---- ------------- --------------
```

```
XXXX 999999.99999+ 999999999.9999
```

4.8.11 TE810 T7 Daily Trade Confirmation

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

XML Report Structure	M/O	Text Report Heading
te810		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te810Grp, repeated 0 ... variable times:		
te810KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te810Grp1, repeated 1 ... variable times:		
te810KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te810Grp2, repeated 1 ... variable times:		

te810KeyGrp2		
user	m	Trader
te810Grp3, repeated 1 ... variable times:		
te810KeyGrp3		
product	m	Product
te810Grp4, repeated 1 ... variable times:		
te810KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tradingCapacity	m	TC
te810Rec, repeated 1 ... variable times:		
time18	m	Time
segmentMIC	m	Segment MIC
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
sideLiquidityInd	o	Side Liquidity Indicator
buyCod	m	B/S
opnClsCod	m	O/C
ordrPrtFilCod	o	P/F
execQty	m	Quantity
execPrc	m	Trade Prc
clearingQty	o	Clearing Qty
clearingPrc	o	Clearing Prc
instrumentType	o	StraType
instrumentSubType	o	SubType
instrumentId	o	Strategy Id
instrumentMnemonic	o	Strategy Mnemonic
ordrTyp	o	Typ

eventId	o	Neg Ev ID
dealId	o	Deal ID
tesType	o	TES
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
revRequested	o	RevRequested
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tvtic	o	TradingVenueTransactionIdentification-Code
liqProvActivity	o	Liquidity Provision Activity
riskReduction	o	RiskReduction
clientIdentifier	o	Client ID
execQualifier	o	Execution Qualifier
execIdentifier	o	Execution ID
investQualifier	o	Investment Qualifier
investIdentifier	o	Investment ID
basketId	o	basket ID
account	o	Account
accountName	o	Account Name
clearingAccount	o	ClearingAccount
dmaFlg	o	DMA
mktUndlyPrc	o	MarketUnderlyingPrice
feeIdntCode	o	FeeIdntCode
instrumentStatsGrp		
onExchStatsGrp		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	o	Clg Sell
tesStatsGrp		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades

sumTESVolSell	m	
sumTESClgSell	o	Clg Sell
productStatsGrp		
onExchProdStatsGrp		
sumProdTotBuyOrdr	m	Product Buy On-Exch Trades
sumProdTotCntrBuy	m	
sumProdTotClgBuy	o	Clg Buy
sumProdTotSellOrdr	m	Product Sell On-Exch Trades
sumProdTotCntrSell	m	
sumProdTotClgSell	o	Clg Sell
tesProdStatsGrp		
sumProdTESTotBuy	m	Product Buy TES Trades
sumProdTESVolBuy	m	
sumProdTESClgBuy	o	Clg Buy
sumProdTESTotSell	m	Product Sell TES Trades
sumProdTESVolSell	m	
sumProdTESClgSell	o	Clg Sell

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

       Time       Segment MIC Type   Event         Step         Deal    Parent Deal    Item    Price Decompose
                    Order ID           Side Liquidity Indicator B/S  O/C P/F      Quantity     Trade Prc   Clearing Qty
                     Clearing Prc StraType SubType         Strategy Id Strategy Mnemonic                        Typ
                    Neg Ev ID           Deal ID            TES         LimPrc Exp Res RevRequested ClMbr Customer
                    UsrOrdrNmbr  Text        TradingVenueTransactionIdentificationCode           Liquidity Provision Activity
                    RiskReduction Client ID           Execution Qualifier Execution ID        Investment Qualifier
                    Investment ID                basket ID Account Account Name
                    ClearingAccount                DMA   MarketUnderlyingPrice FeeIdntCode
------------------ ----------- ---- ---------- ---------------- ---------- ----------- ---------- ---------------
XXXXXXXXXXXXXXXXXX    XXXX    XXXX 9999999999      9999999999 9999999999  9999999999 9999999999    XXXXXXXX
                    XXXXXXXXXXXXXXXXXXXX XXXXXXX               XXXX X   X   999999999.9999 999999.99999+ 999999999.9999
                    +999999.99999 XXXXXXXX XXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX
                    XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX 999999.99999+ XXX XXX X          XXXXX XXXXXXXXXXXX
                    XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X
                    XXXXX        XXXXXXXXXXXXXXXXXXXX XXXXX             XXXXXXXXXXXXXXXXXXXX XXXXX
                    XXXXXXXXXXXXXXXXXXXX 99999999999999999999 XX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX       999999.99999+ XXXXXXXXXXXXXXX
                                                ---------------- ----------------
Total On-Exch Buy Trades                             999,999,999 999,999,999.9999
                                                ----------------
Clg Buy                                         999,999,999.9999
                                                ---------------- ----------------
Total On-Exch Sell Trades                            999,999,999 999,999,999.9999
                                                ----------------
Clg Sell                                        999,999,999.9999
                                                ---------------- ----------------
```

```
Total Buy TES Trades                   999,999,999 999,999,999.9999
                                  ----------------
Clg Buy                           999,999,999.9999
                                  ---------------- ----------------
Total Sell TES Trades                  999,999,999 999,999,999.9999
                                  ----------------
Clg Sell                          999,999,999.9999
                                  ---------------- ----------------
Product Buy On-Exch Trades             999,999,999 999,999,999.9999
                                  ----------------
Clg Buy                           999,999,999.9999
                                  ---------------- ----------------
Product Sell On-Exch Trades            999,999,999 999,999,999.9999
                                  ----------------
Clg Sell                          999,999,999.9999
                                  ---------------- ----------------
Product Buy TES Trades                 999,999,999 999,999,999.9999
                                  ----------------
Clg Buy                           999,999,999.9999
                                  ---------------- ----------------
Product Sell TES Trades                999,999,999 999,999,999.9999
                                  ----------------
Clg Sell                          999,999,999.9999
```

4.8.12 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 Eurex.
Frequency	Daily.
Availability	Member Report.

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
smpGroupId	o	SMP Group ID
smpGroupName	o	SMP Group Name
te812Grp2, repeated 1 ... variable times:		
te812KeyGrp2		

user	m	Trader
te812Grp3, repeated 1 ... variable times:		
te812KeyGrp3		
product	m	Product
te812Grp4, repeated 1 ... variable times:		
te812KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te812Rec, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
matchInstCrossId	m	SMP-ID
smpType	m	SMP Type Processing
buyCod	m	B/S
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
feeIdntCode	o	FeeIdntCode
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	
sumProdTotBuyOrdr	m	Product Total Buy Prevented Self-Matches

sumProdTotCntrBuy	m	
sumProdTotSellOrdr	m	Product Total Sell Prevented Self-Matches
sumProdTotCntrSell	m	

Text Report Structure

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

   BU               BU Long Name             BU Identifier SMP Group ID        SMP Group Name
-------- ---------------------------------------- ------------- ------------ ------------------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999    999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Trader
------
XXXXXX

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

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

       Time        Type       Order ID        SMP-ID   SMP Type Processing B/S  Smp Deleted Qty  Deleted Qty     Trade Prc   Typ
                           LimPrc Exp Res ClMbr Customer     UsrOrdrNmbr  Text         TC FeeIdntCode
------------------ ---- -------------------- ---------- ------------------- ---- --------------- -------------- ------------- ---
XXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX 9999999999        XX         XXXX  999999999.9999 999999999.9999 999999.99999+ XXX
                   999999.99999+ XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XX XXXXXXXXXXXXXXXX
                                 ----------- ----------------
Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999
                                  ----------- ----------------
Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999
                                         ----------- ----------------
Product Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999
                                          ----------- ----------------
Product Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999
```

4.8.13 TE910 T7 Daily Trade Activity

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

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

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

Text Report Structure

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

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

  Product    InstType    Instrument Id              Instrument Mnemonic           isinCod      wknNo
              Instrument Name              D Aggressor    Nb Buy   Nb Sell      Quantity   Trade Price      AccumQty
               Higher Price   Lower Price
------------ -------- -------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X XXXX     999999999 999999999 999999999.9999 999999.99999+ 999999999.9999
              999999.99999+ 999999.99999+
               --------------
All Trades     99,999,999,999
                    -------------------
All Volume          99,999,999,999.9999
               --------------
Syn Trades     99,999,999,999
                    -------------------
Syn Volume          99,999,999,999.9999
               --------------
Tes Trades     99,999,999,999
                    -------------------
Tes Volume          99,999,999,999.9999
               --------------
ND Trades      99,999,999,999
                    -------------------
ND Volume           99,999,999,999.9999
```

4.8.14 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	Member Report.
CRE Area	Public.

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

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

Text Report Structure

```
  Product    PreviousClose  UnderClose
------------ ------------- ------------
XXXXXXXXXXXX 999,999.99999 999999.99999

 CP    Instrument Id              Instrument Mnemonic            LstSetlPrc     OpnPrc      DlyHghPrcSignd DlyLowPrcSignd
         LstTrdPrc    SettlmPrc           Volume         TES Vol        MtdVolume        MtdTesVol         OpnIntQty
---- -------------------- ---------------------------------------- ------------ ------------ -------------- --------------
XXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999.99999 999999.99999+  +999999.99999  +999999.99999
      999999.99999+ 999999.99999 999,999,999.9999 999,999,999.9999 999,999,999.9999 999,999,999.9999 999,999,999.9999
                    ------------------- ------------------- ------------------- ------------------- -------------------
Totals per Class    99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999
                    ------------------- ------------------- ------------------- ------------------- -------------------
Totals per Product  99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999
```

4.9 TL Usage Fees

4.9.1 TL001 System Transaction Overview

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

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		
leadParticipantGrp		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
tl001Grp1, repeated 1 ... variable times:		
tl001KeyGrp1		
currTypCod	m	Currency
tl001Rec, repeated 1 ... variable times:		
mktGrpNam	m	MARKET GROUP
tranTypCod	m	TT
aT	m	(XML only)
numbOfTa	m	NUMBER OF TA
numbOfTr	m	NUMBER OF TR
limit	m	LIMIT

feeFloor	m	FLOOR
feeRatio	m	RATIO
feePRatio	m	P.RATIO
synch0To50	m	SYNCHRONOUS 0-50%
synch50To100	m	TRANSACTION 50-100%
synch100To	m	FEES 100%-
currDayAmnt	m	CURRENT DAY AMOUNT
mnthToDate	m	MONTH TO DATE
sumExchFeeRecGrp		
sumSynch0To50	m	TOTAL PER DAY
sumSynch50To100	m	TOTAL PER DAY
sumSynch100To	m	TOTAL PER DAY
sumCurrDayAmnt	m	TOTAL PER DAY
sumMnthToDate	m	TOTAL PER DAY

Text Report Structure

```
Lead Participant Firm            Lead Participant Firm Long Name
-----------                 ----------------------------------------
   XXXXX                     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Currency
--------
 XXX

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

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

4.10 TR Trading Regulatory

4.10.1 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 (additional intra-day reports).
Availability	Member Report.

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
prodTypId	m	Product Type
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
mqBaseFactorVol	o	MQ BASE FACTOR VOLUME
mqBaseFactorCnt	o	MQ BASE FACTOR COUNT
prodFactVol	o	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT
volatilityIndicatorRaw	m	VOLATILITY INDICATOR RAW
volatilityIndicator	m	VOLATILITY INDICATOR
volatilityFactorVol	m	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	m	VOLATILITY FACTOR COUNT
quotePerformance	o	QUOTE PERFORMANCE
quoteSizeQuality	o	QUOTE SIZE QUALITY
spreadQuality	o	SPREAD QUALITY
limitTypeVol	o	LIMIT TYPE VOLUME
limitTypeCnt	o	LIMIT TYPE COUNT
smcFullfilled	o	SMC-FULLFILLED
limitVol	o	LIMIT VOLUME
limitCnt	o	LIMIT COUNT
orderedVol	o	ORDERED VOLUME
tradedVol	o	TRADED VOLUME
ordersCnt	o	ORDERS COUNT
tradesCnt	o	TRADES COUNT
otrVol	o	OTR VOLUME
otrNo	o	OTR COUNT
limUsageVol	o	LIMIT USAGE VOLUME
limUsageCnt	o	LIMIT USAGE COUNT
violation	o	VIOLATION
rptCutOffTime	o	CUT OFF TIME

Text Report Structure

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

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

  Product    Product Type
------------ ------------
XXXXXXXXXXXX     XXXX

TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
              BASE LIMIT VOLUME BASE LIMIT COUNT MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT PRODUCT FACTOR VOLUME
             PRODUCT FACTOR COUNT VOLATILITY INDICATOR RAW VOLATILITY INDICATOR VOLATILITY FACTOR VOLUME VOLATILITY FACTOR COUNT
             QUOTE PERFORMANCE QUOTE SIZE QUALITY SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED
                   LIMIT VOLUME       LIMIT COUNT     ORDERED VOLUME      TRADED VOLUME  ORDERS COUNT  TRADES COUNT
                   OTR VOLUME       OTR COUNT LIMIT USAGE VOLUME LIMIT USAGE COUNT VIOLATION CUT OFF TIME
----------- ---------- ---------- ------- ------------------ ------------------ -------------------- -------------------
 31-12-09      XXXX     XXXXX    99.9999            9.9999           9.9999       9999999.9999           9999999
             9999999999999.9999   9999999999999   9999999999999.9999   9999999999999.9999          9999.9999
                        9999.9999             9999.9999          9999.9999             9999.9999            9999.9999
                       99.9999  9999999999999.9999        9.9999 XXXXXXXXXXXXXXXX  XXXXXXXXXXXXXXXX X
             9999999999999.9999 9999999999999.9999 9999999999999.9999 9999999999999.9999 9999999999999 9999999999999
             99999999999.9999 99999999999.9999       999999.9999      999999.9999 X       23:59:59.99
```

4.10.2 TR101 MiFID II OTR Report

Description	This report provides each member with OTRno, OTRvol, and OTR values per OTR instrument group and ISIN currency combination for one trading day. 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 report shall be provided three times intraday and one final report will be made available on the following day. This report is created per investment firm, covering all members of this investment firm. This report is sorted by: - Investment firm - ISIN and currency combination - Member This report is available only for cash markets.
Frequency	Daily (additional intra-day reports).
Availability	Member Report.

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		
leadParticipantGrp		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
tr101Grp1, repeated 1 ... variable times:		
tr101KeyGrp1		
isinCod	m	IsinCod

instNam	o	Instrument Name
currTypCod	m	Currency
otrMktGrp	m	OTRMktGrp
firmOtrVol	m	firmOTRVol
firmOtrNo	m	firmOTRNo
violation	m	Violation
maxRatioVol	m	MaxRatioVol
maxRatioNo	m	MaxRatioNo
floorVol	m	FloorVol
floorNo	m	FloorNo
tr101Grp2, repeated 0 ... variable times:		
tr101KeyGrp2		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr101Grp3, repeated 1 ... variable times:		
tr101KeyGrp3		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr101Rec, repeated 1 ... variable times:		
user	m	Trader
totalUserOrdrVol	m	TotTrdrOrdrVol
totalUserExecOrdrVol	m	TotTrdrExecVol
totalUserOrdrNo	m	TotTrdrOrdrNo
totalUserExecOrdrNo	m	TotTrdrExecNo
sumBUOtrOrdrVol	m	SumBUOTROrdrVol
sumBUOtrExecOrdrVol	m	SumBUOTRExecVol
sumBUOtrOrdrNo	m	SumBUOTROrdrNo
sumBUOtrExecOrdrNo	m	SumBUOTRExecNo
sumFirmOtrOrdrVol	m	SumFirmOTROrdrVol
sumFirmOtrExecOrdrVol	m	SumFirmOTRExecVol
sumFirmOtrOrdrNo	m	SumFirmOTROrdrNo
sumFirmOtrExecOrdrNo	m	SumFirmOTRExecNo

Text Report Structure

```
Lead Participant Firm     Lead Participant Firm Long Name
--------------------- ----------------------------------------
       XXXXX        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  IsinCod          Instrument Name        Currency          OTRMktGrp              firmOTRVol       firmOTRNo     Violation
              MaxRatioVol MaxRatioNo FloorVol FloorNo
------------ ------------------------------ -------- ------------------------------ ---------------- ---------------- ---------
XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99999999999.9999 99999999999.9999     X
               9999999999  999999999  9999999      9

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

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

   Trader     TotTrdrOrdrVol      TotTrdrExecVol     TotTrdrOrdrNo TotTrdrExecNo
------------ ----------------- --------------------- ------------- -------------
    XXXX     999999999999.9999     999999999999.9999     999999999     999999999
                               ---------------------
SumBUOTROrdrVol                 999999999999999.9999
                               ---------------------
SumBUOTRExecVol                 999999999999999.9999
                               ---------------------
SumBUOTROrdrNo                            9999999999
                               ---------------------
SumBUOTRExecNo                            9999999999
                               ---------------------
SumFirmOTROrdrVol              9999999999999999.9999
                               ---------------------
SumFirmOTRExecVol              9999999999999999.9999
                               ---------------------
SumFirmOTROrdrNo                         99999999999
                               ---------------------
SumFirmOTRExecNo                         99999999999
```

4.10.3 TR102 Excessive System Usage Report

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

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
volatilityIndicatorRaw	m	VOLATILITY INDICATOR RAW
volatilityIndicator	m	VOLATILITY INDICATOR
volatilityFactor	m	VOLATILITY FACTOR
mmPrgrmCod	o	MM PROGRAM
mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
quotePerformance	o	QUOTE PERFORMANCE
spreadQuality	o	SPREAD QUALITY
smcFullfilled	o	SMC-FULLFILLED
txnLimit	o	TRANSACTION LIMIT
txnCnt	o	TRANSACTION COUNT
violation	o	VIOLATION
violationCnt	o	VIOLATION COUNT
classifViolation	o	CLASSIFICATION
excessTxn	o	EXCESS TRANSACTIONS
headroom	o	HEADROOM
feeEUR	o	FEE_EUR

Text Report Structure

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

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

TRADING DAY   TRADED VOLUME
----------- -----------------
 31-12-09   999999999999.9999

TRADING DAY LIMIT TYPE GRACE FACTOR   MM-BASE    VOL FACTOR  FLOOR TYPE     FLOOR     VOLATILITY INDICATOR RAW VOLATILITY INDICATOR
            VOLATILITY FACTOR 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            9999.9999          9999.9999
                     9999.9999 XXXX      XXXXX     99.9999         99.9999       9.9999 X                999999999999
                   999,999,999 X                   99 XXXXXXXXX          999999999999   9.9999 99999.99
```

4.10.4 TR103 Eurex Daily OTR Parameter

Description	The report shows the parameters of the next trading day used for the Eurex OTR calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tr103		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr103Grp, repeated 0 ... variable times:		
tr103KeyGrp		
prodTypId	m	Product Type
product	m	Product
tr103Rec, repeated 1 ... variable times:		
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
tr103VolatilityIndicatorGrp, repeated 1 ... variable times:		
volatilityIndicator	o	VOLATILITY INDICATOR
volatilityFactorVol	o	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	o	VOLATILITY FACTOR COUNT
smcFactor	o	SMC FACTOR
tr103SpreadQualityGrp, repeated 1 ... variable times:		

spreadQuality	o	SPREAD QUALITY
mqBaseFactorVol	o	MQ BASE FACTOR VOLUME
mqBaseFactorCnt	o	MQ BASE FACTOR COUNT

Text Report Structure

```
Product Type   Product
------------ ------------
   XXXX     XXXXXXXXXXXX

GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT BASE LIMIT VOLUME  BASE LIMIT COUNT
                   PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT
------------------- ------------------ -------------------- ------------------- ------------------ ----------------
             9.9999            9.9999        9999999.9999            9999999 9999999999999.9999    9999999999999
                              9999.9999           9999.9999

VOLATILITY INDICATOR VOLATILITY FACTOR VOLUME VOLATILITY FACTOR COUNT
-------------------- ------------------------ -----------------------
           9999.9999                9999.9999               9999.9999
           -----
SMC FACTOR 99.99

SPREAD QUALITY MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT
-------------- --------------------- --------------------
        9.9999    9999999999999.9999   9999999999999.9999
```

4.10.5 TR104 Eurex Daily ESU Parameter

Description	The report shows the parameters of the next trading day used for the Eurex Excessive Usage Fee calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tr104		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr104Grp, repeated 0 ... variable times:		
tr104KeyGrp		
product	m	Product
prodTypId	m	Product Type
tr104Rec, repeated 1 ... variable times:		
limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
floor	o	FLOOR
volFactor	o	VOL FACTOR
tr104VolatilityIndicatorGrp, repeated 1 ... variable times:		
volatilityIndicator	o	Volatility Indicator
volatilityFactor	o	Volatility Factor
smcFactor	o	SMC FACTOR
tr104SpreadQualityGrp, repeated 1 ... variable times:		
spreadQuality	o	SPREAD QUALITY
mmBase	o	MM-BASE

Text Report Structure

```
  Product    Product Type
------------ ------------
XXXXXXXXXXXX     XXXX

LIMIT TYPE GRACE FACTOR    FLOOR     VOL FACTOR
---------- ------------ ------------ ----------
XXXXXXXXX       9.9999 999999999999      9999

Volatility Indicator Volatility Factor
-------------------- -----------------
           9999.9999         9999.9999
           -----
SMC FACTOR 99.99

SPREAD QUALITY   MM-BASE
-------------- ------------
        9.9999 999999999999
```

4.10.6 TR105 Minimum Quotation Requirement

Description	This report shows the minimum quotation requirements. This report is available only for derivatives markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tr105		
exSwMmProductScopeRec, repeated 1 ... variable times:		
product	o	Product
requiredCoverage	o	RequiredCoverage
mmprmPckgPrdQIntvRec, repeated 1 ... variable times:		
product	o	Product
numInstrumentsRequired	o	
reqMinutes	o	
mmprmSizeClassDtRec, repeated 1 ... variable times:		
product	o	Product
minQuoteSize	o	MinQuoteSize
minQuoteSizeSMC	o	MinQuoteSizeSMC
mmprmSpreadClassDtRec, repeated 1 ... variable times:		
product	o	Product
bidPriceIntervalNo	o	BidPriceIntervalNo
bidPriceUpperBoundary	o	BidPriceUpperBoundary
maxSpread	o	MaxSpread
maxSpreadSMCIncrement	o	MaxSpreadSMCIncrement
spreadUnit	o	SpreadUnit

Text Report Structure

```
  Product       RequiredCoverage
------------ -------------------------
XXXXXXXXXXXX 9999999999999999999999.99

  Product
------------ ------------ ------------
XXXXXXXXXXXX 999999999999 999999999999

  Product     MinQuoteSize   MinQuoteSizeSMC
------------ --------------- ---------------
XXXXXXXXXXXX 999999999999999 999999999999999

  Product    BidPriceIntervalNo  BidPriceUpperBoundary         MaxSpread         MaxSpreadSMCIncrement   SpreadUnit
------------ ------------------ ----------------------- ------------------------- ------------------------ ----------
XXXXXXXXXXXX                999 99999999999999999999.99 9999999999999999999.99999 999999999999999999999999 XXXXXXXXXX
```

4.10.7 TR106 Order to Trade Ratio Detailed Transaction Report

Description	This report contains daily Order to Trade Ratio per product for cases which were close to or had an OTR violation. Compared to the actual TR100 Order to Trade Ratio Report, this report provides additionally a breakdown onto a user ID and session ID level of the relevant metrics. 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	Member Report.

XML Report Structure	M/O	Text Report Heading
tr106		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr106Grp, repeated 0 ... variable times:		
tr106KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr106Grp1, repeated 1 ... variable times:		
tr106KeyGrp1		
product	m	Product
prodTypId	m	Product Type
tr106ProdTypRec, 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
mqBaseFactorVol	o	MQ BASE FACTOR VOLUME
mqBaseFactorCnt	o	MQ BASE FACTOR COUNT
prodFactVol	o	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT
volatilityIndicator	o	VOLATILITY INDICATOR
volatilityFactorVol	o	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	o	VOLATILITY FACTOR COUNT
quotePerformance	o	QUOTE PERFORMANCE
quoteSizeQuality	o	QUOTE SIZE QUALITY
spreadQuality	o	SPREAD QUALITY
limitTypeVol	o	LIMIT TYPE VOLUME
limitTypeCnt	o	LIMIT TYPE COUNT
smcFullfilled	o	SMC-FULLFILLED
limitVol	o	LIMIT VOLUME
limitCnt	o	LIMIT COUNT
orderedVol	o	ORDERED VOLUME
tradedVol	o	TRADED VOLUME
ordersCnt	o	ORDERS COUNT
tradesCnt	o	TRADES COUNT
otrVol	o	OTR VOLUME
otrNo	o	OTR COUNT
limUsageVol	o	LIMIT USAGE VOLUME
limUsageCnt	o	LIMIT USAGE COUNT
violation	o	VIOLATION
rptCutOffTime	o	CUT OFF TIME
tr106BusUnitGrp, repeated 1 ... variable times:		
tr106BusUnitKeyGrp		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr106SessionGrp, repeated 1 ... variable times:		
tr106SessionKeyGrp		
sessionId	m	Session
tr106SessionRec, repeated 1 ... variable times:		

orderVol	o	Ordered Volume
trdVol	o	Traded Volume
ordersCnt	o	Orders Count
trdCnt	o	Trades Count
orderedVolPercentage	o	ORDERED VOLUME PERCENTAGE
tradedVolPercentage	o	TRADED VOLUME PERCENTAGE
ordersCntPercentage	o	ORDERS COUNT PERCENTAGE
tradesCntPercentage	o	TRADES COUNT PERCENTAGE
tr106UserGrp, repeated 1 ... variable times:		
tr106UserKeyGrp		
userId1	m	User
tr106UserRec, repeated 1 ... variable times:		
orderVol	o	Ordered Volume
ordersCnt	o	Orders Count
trdCnt	o	Trades Count
trdVol	o	Traded Volume
orderedVolPercentage	o	ORDERED VOLUME PERCENTAGE
tradedVolPercentage	o	TRADED VOLUME PERCENTAGE
ordersCntPercentage	o	ORDERS COUNT PERCENTAGE
tradesCntPercentage	o	TRADES COUNT PERCENTAGE

Text Report Structure

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

  Product    Product Type
------------ ------------
XXXXXXXXXXXX     XXXX

TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
             BASE LIMIT VOLUME BASE LIMIT COUNT MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT PRODUCT FACTOR VOLUME
            PRODUCT FACTOR COUNT VOLATILITY INDICATOR VOLATILITY FACTOR VOLUME VOLATILITY FACTOR COUNT QUOTE PERFORMANCE
            QUOTE SIZE QUALITY SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED      LIMIT VOLUME
                   LIMIT COUNT     ORDERED VOLUME      TRADED VOLUME  ORDERS COUNT  TRADES COUNT      OTR VOLUME       OTR COUNT
            LIMIT USAGE VOLUME LIMIT USAGE COUNT VIOLATION CUT OFF TIME
----------- ---------- ---------- ------- ------------------ ------------------ -------------------- -------------------
 31-12-09      XXXX     XXXXX    99.9999           9.9999           9.9999       9999999.9999           9999999
            9999999999999.9999   9999999999999   9999999999999.9999  9999999999999.9999           9999.9999
                       9999.9999          9999.9999             9999.9999             9999.9999         99.9999
             9999999999999.9999       9.9999 XXXXXXXXXXXXXXXX  XXXXXXXXXXXXXXXX X           9999999999999.9999
            9999999999999.9999 9999999999999.9999 9999999999999.9999 9999999999999 9999999999999 99999999999.9999 99999999999.9999
                   999999.9999      999999.9999 X       23:59:59.99

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

 Session
---------
999999999

 Ordered Volume     Traded Volume   Orders Count  Trades Count  ORDERED VOLUME PERCENTAGE TRADED VOLUME PERCENTAGE
                   ORDERS COUNT PERCENTAGE TRADES COUNT PERCENTAGE
----------------- ----------------- ------------- ------------- ------------------------ ------------------------
XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX 9999999999999 9999999999999              9999.9999              9999.9999
                             9999.9999            9999.9999

   User      Ordered Volume   Orders Count  Trades Count    Traded Volume   ORDERED VOLUME PERCENTAGE TRADED VOLUME PERCENTAGE
            ORDERS COUNT PERCENTAGE TRADES COUNT PERCENTAGE
----------- ----------------- ------------- ------------- ----------------- ------------------------ ------------------------
XXXXXXXXXXX XXXXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXXXX              9999.9999              9999.9999
                           9999.9999            9999.9999
```

4.10.8 TR107 Excessive System Usage Detailed Transaction Report

Description	This report contains daily excessive system usage per product per limit type for cases which were close to or had an ESU violation. All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. Compared to the actual TR102 Excessive System Usage Report, this report provides additionally a breakdown onto a user ID and session ID level of the relevant metrics. This report additionally shows the ESU Fee in Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations. The purpose of the column showing the ESU fee for all violations is just to provide precise information about the potential ESU Fee that will have to be paid by a Participant, in case, the limit violation turns out to be a systematic one. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tr107		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr107Grp, repeated 0 ... variable times:		
tr107KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr107Grp1, repeated 1 ... variable times:		
tr107KeyGrp1		
product	m	Product
tradVolume	m	TRADED VOLUME
tr107ProdTypRec, repeated 1 ... variable times:		
limType	o	LIMIT TYPE

graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE
volFactor	o	VOL FACTOR
floorType	o	FLOOR TYPE
floor	o	FLOOR
volatilityIndicator	o	VOLATILITY INDICATOR
volatilityFactor	o	VOLATILITY FACTOR
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
tr107BusUnitGrp, repeated 1 ... variable times:		
tr107BusUnitKeyGrp		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr107SessionGrp, repeated 1 ... variable times:		
tr107SessionKeyGrp		
sessionId	m	Session
tr107SessionRec, repeated 1 ... variable times:		
limType	o	LIMIT TYPE
txnCnt	o	TxnCnt
txnCntPercentage	o	TRANSACTION COUNT SHARE
tr107UserGrp, repeated 1 ... variable times:		
tr107UserKeyGrp		
userId1	m	User
tr107UserRec, repeated 1 ... variable times:		
limType	o	LIMIT TYPE
txnCnt	o	TxnCnt

txnCntPercentage	o	TRANSACTION COUNT SHARE

Text Report Structure

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

  Product     TRADED VOLUME
------------ -----------------
XXXXXXXXXXXX 999999999999.9999

LIMIT TYPE GRACE FACTOR   MM-BASE    VOL FACTOR  FLOOR TYPE     FLOOR     VOLATILITY INDICATOR VOLATILITY FACTOR 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
---------- ------------ ------------ ---------- ------------ ------------ -------------------- ----------------- ----------
XXXXXXXXX       9.9999 999999999999      9999 XXXXXXXXXXXX 999999999999         9999.9999       9999.9999    XXXX
           XXXXX     99.9999         99.9999       9.9999 X                999999999999      999,999,999 X
                        99 XXXXXXXXX          999999999999   9.9999 99999.99

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

 Session
---------
999999999

LIMIT TYPE   TxnCnt    TRANSACTION COUNT SHARE
---------- ----------- -----------------------
XXXXXXXXX  999,999,999             9999.9999

   User     LIMIT TYPE   TxnCnt    TRANSACTION COUNT SHARE
----------- ---------- ----------- -----------------------
XXXXXXXXXXX XXXXXXXXX  999,999,999             9999.9999
```

4.10.9 TR160 Identifier Mapping Error

Description	This report provides a cumulative overview of errors of the previous business day in relation to the short code solution. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report.
Frequency	Daily.
Availability	Member Report.

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:		
transactionIdentifier	m	(XML only)
user	o	(XML only)
sessionId	o	(XML only)
freeText1	o	(XML only)
freeText2	o	(XML only)
freeText3	o	(XML only)

freeText4	o	(XML only)
typOrig	o	(XML only)
shortCodeId	m	(XML only)
shortCodeSrc	o	(XML only)
errDescription	m	(XML only)
uploadFile	o	(XML only)
rowNumber	o	(XML only)
tsField	o	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.10.10 TR161 Identifier Mapping Status

Description	This report provides a cumulative overview of valid registered short and long code combinations of the reporting day. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	Member Report.

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	(XML only)
shortCodeId	m	(XML only)
longValue	m	(XML only)
classRule	m	(XML only)
validFrom	m	(XML only)
validTo	m	(XML only)

statusInd	m	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.10.11 TR162 Algo HFT Error

Description	This report provides a cumulative overview of errors of the previous business day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report.
Frequency	Daily.
Availability	Member Report.

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	(XML only)
algoId	m	(XML only)
errDescription	m	(XML only)
uploadFile	o	(XML only)
rowNumber	o	(XML only)
tsField	o	(XML only)

transactionIdentifier	m	(XML only)
user	o	(XML only)
sessionId	o	(XML only)
freeText1	o	(XML only)
freeText2	o	(XML only)
freeText3	o	(XML only)
freeText4	o	(XML only)
typOrig	o	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.10.12 TR163 Algo HFT Status

Description	This report provides a cumulative overview of valid registered AlgoIDs of the previous business day, per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	Member Report.

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	(XML only)
validFrom	m	(XML only)
algoId	m	(XML only)
responsibleId	m	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.10.13 TR166 Identifier Mapping Final Error report

Description	This report provides the count of the final missing short codes for the fields Client ID, Execution ID, and Investment ID of a trading day t after the deadline t+1 has passed. In addition, the counts of all used short codes of the fields Client ID, Execution ID, and Investment ID of the trading day t are provided and the count of corrections of day t+1. For each count every single relevant short code is provided. The percentage of the missing decryptions of those short codes to the used short codes is provided. A month-to-date sum of missing short codes is also provided. This report is available only in XML format. This report is available for derivatives and cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tr166		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr166Grp, repeated 0 ... variable times:		
tr166KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr166Grp1, repeated 1 ... variable times:		
tr166KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr166Rec, repeated 1 ... variable times:		
shortCodesDayt0	m	(XML only)

shortCodesDayt0ListGrp, repeated 0 ... variable times:

shortCodeId	o	(XML only)
shortCodesMissingDayt0	m	(XML only)

shortCodesMissingDayt0ListGrp, repeated 0 ... variable times:

shortCodeId	o	(XML only)
shortCodesCorrDayt1	m	(XML only)

shortCodesCorrDayt1ListGrp, repeated 0 ... variable times:

shortCodeId	o	(XML only)
finalMissing	m	(XML only)

finalMissingListGrp, repeated 0 ... variable times:

shortCodeId	o	(XML only)
finalMissingPerc	o	(XML only)
finalMissingMtd	o	(XML only)

Text Report Structure

This report is available only in XML format.

4.10.14 TR167 Non-Uniqueness Identifier

Description	This report provides a cumulative overview of non-unique long codes where more than one short code is registered for the same long code for the reporting day. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tr167		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr167Grp, repeated 0 ... variable times:		
tr167KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr167Grp1, repeated 1 ... variable times:		
tr167KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr167Grp2, repeated 1 ... variable times:		
tr167KeyGrp2		
longValue	m	(XML only)
tr167Rec, repeated 0 ... variable times:		
shortCodeId	m	(XML only)
dateUploaded	m	(XML only)

classRule	m	(XML only)
validFrom	m	(XML only)
validTo	m	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.10.15 TR168 Non-Consistency Identifier

Description	This report provides a cumulative overview of long code modifications to unique short and long code combinations from the previous reporting day to the reporting day. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tr168		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr168Grp, repeated 0 ... variable times:		
tr168KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr168Grp1, repeated 1 ... variable times:		
tr168KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr168Rec, repeated 0 ... variable times:		
shortCodeId	m	(XML only)
longValue	m	(XML only)
classRule	m	(XML only)
validFrom	m	(XML only)
validTo	m	(XML only)

nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)
prevDayLongValue	m	(XML only)
prevDayClassRule	m	(XML only)
prevDayValidFrom	m	(XML only)
prevDayValidTo	m	(XML only)
prevNationalIDCountryCode	o	(XML only)
prevNationalIDPriority	o	(XML only)

Text Report Structure

```
This report is available only in XML format.
```

4.10.16 TR901 MiFID II Message Rate Report

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

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		
leadParticipantGrp		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
transMonth	m	ReportMonth

transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M
tr901Grp1, repeated 1 ... variable times:		
tr901KeyGrp1		
isinCod	m	IsinCod
currTypCod	m	Currency
instNam	o	Instrument Name
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M
noTransactionsDateIsin	m	NoTransactionsDateIsin
noTransactionsMtdIsin	m	NoTransactionsMTDIsin
transactions12MIsin	m	Transactions12MIsin
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
tr901Grp2, repeated 1 ... variable times:		
tr901KeyGrp2		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr901Grp3, repeated 1 ... variable times:		
tr901KeyGrp3		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr901Rec, repeated 1 ... variable times:		
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M

Text Report Structure

```
Lead Participant Firm     Lead Participant Firm Long Name      ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD
                      RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M
--------------------- ---------------------------------------- ----------- ---------------- --------------- --------------
        XXXXX         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXXX        XXXXXX             9999.99        9999.99
                              9999.99           9999.99          9999.99          9999.99

  IsinCod    Currency       Instrument Name        RatioSingleDate RatioSingleMTD RatioSingle12M NoTransactionsDateIsin
              NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M
------------ -------- ------------------------------ --------------- -------------- -------------- ----------------------
XXXXXXXXXXXX   XXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX         9999.99        9999.99        9999.99             9999999999
                        99999999999       999999999999   999999  9999999     99999999

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

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

NoTransactionsDate NoTransactionsMTD Transactions12M
------------------ ----------------- ---------------
         999999999        9999999999     99999999999
```

4.10.17 TR902 Daily Order and Quote Transactions

Description	This report contains the aggregation of messages within the definition of Article 4(1)(40) of Directive 2014/65/EU. For calculation purposes, messages include the following events for orders and quotes: additions, modifications, and deletions. This report contains daily, month-to-date and yearly message rates per product as well as daily, month-to-date and yearly message rates of all products, for which there is a liquid market in accordance with Article 2(1)(17) of Regulation (EU) No 600/2014. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

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
maxRatioSingleDate	m	MaxRatioSingleDate
maxRatioSingleMtd	m	MaxRatioSingleMTD
maxRatioSingle12M	m	MaxRatioSingle12M
tr902Grp2, repeated 1 ... variable times:		
tr902KeyGrp2		
product	m	Product
tr902Rec, repeated 1 ... variable times:		
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

Text Report Structure

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

   BU               BU Long Name             BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD
          RatioMarket12M MaxRatioSingleDate MaxRatioSingleMTD MaxRatioSingle12M
-------- ---------------------------------------- ------------- ----------- ---------------- --------------- --------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX        999999   XXXXXX        XXXXXX            9999.99        9999.99
                 9999.99            9999.99          9999.99          9999.99

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

NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M
--------- -------- ------------- ------------------ ----------------- --------------- --------------- -------------- --------------
   999999  9999999      99999999          999999999        9999999999     99999999999         9999.99        9999.99        9999.99
```

4.11 TT Entitlement and Security

4.11.1 TT132 Market Maker Protection

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

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

tt132KeyGrp1

businessUnitGrp

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

tt132Grp2, repeated 1 ... variable times:

tt132KeyGrp2

product	m	Product

tt132Rec, repeated 1 ... variable times:

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

Text Report Structure

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

       Time        Act Reason  Session   QuoAct       Volume       Percent       Delta          Vega       TimeWin
------------------ --- ------ --------- --------- --------------- ---------- --------------- --------------- ----------
XXXXXXXXXXXXXXXXXX XXX XXXXXX 999999999 XXXXXXXXX 9999999999.9999 9999999999 9999999999.9999 9999999999.9999 9999999999
```

4.11.2 TT133 Trading Risk Events

Description	This report provides an overview of all trading risk actions triggered during the trading day:, i.e., stop / release trading occurrences on user and business unit level on the trading day.
Frequency	Daily.
Availability	Member Report.

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

mktGrpNam	m	Market
action	m	Action
audtExecId	o	Executed By
totUserIdRiskEvt	m	Total User Risk Events
totBusinessUnitIdRiskEvt	m	Total Business Unit Risk Events
totParticipantIdRiskEvt	m	Total Participant Risk Events

Text Report Structure

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

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

Trader
------
XXXXXX

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

4.11.3 TT135 Risk Event Report

Description	This report lists details concerning occurred Stop-Button events initiated by the clearing member. This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

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

Text Report Structure

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

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

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

4.11.4 TT136 Pre-trade Risk Control

Description	This report lists per business unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day. It additionally lists all maintenance activities during the day regarding the Pre-Trade Risk limits for off-book trading. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tt136		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tt136Grp, repeated 0 ... variable times:		
tt136KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt136Grp1, repeated 1 ... variable times:		
tt136KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tt136Grp2, repeated 1 ... variable times:		
tt136KeyGrp2		
product	m	Product
onBookExchMaxCon	o	onBookExchMaxCon

onBookExchMaxConTim	o	onBookExchMaxConTim
offBookExchMaxCon	o	offBookExchMaxCon
offBookExchMaxConTim	o	offBookExchMaxConTim
onBookCmMaxCon	o	onBookCmMaxCon
onBookCmMaxConTim	o	offBookCmMaxConTim
offBookCmMaxCon	o	offBookCmMaxCon
offBookCmMaxConTim	o	offBookCmMaxConTim
enableExtendedPTRLCon	m	enableNCCalculation
tt136Grp3, repeated 1 ... variable times:		
tt136KeyGrp3		
ptrScope	m	Scope
ptrLimitType	m	Limit Type
ptrUserGroup	o	User Group
onBookRiskGrpMaxCon	o	onBookRiskGrpMaxCon
onBookRiskGrpMaxConTim	o	onBookRiskGrpMaxConTim
offBookRiskGrpMaxCon	o	offBookRiskGrpMaxCon
offBookRiskGrpMaxConTim	o	offBookRiskGrpMaxConTim
tt136Rec, repeated 1 ... variable times:		
time18	m	Time
ptrActivity	m	PTR Limit Activity
buyLimit	o	Buy Limit
sellLimit	o	Sell Limit
disableMember	o	Disabled
nettCoeff	o	NC
quoteWeightingCoeff	o	QWC

Text Report Structure

```
Participant         Participant Long Name             BU                 BU Long Name              BU Identifier   Product
            onBookExchMaxCon onBookExchMaxConTim offBookExchMaxCon offBookExchMaxConTim onBookCmMaxCon offBookCmMaxConTim
            offBookCmMaxCon offBookCmMaxConTim enableNCCalculation
----------- --------------------------------------- -------- --------------------------------------- ------------- ------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX        999999 XXXXXXXXXXXX
                         999 23:59:59.99                    999 23:59:59.99                   999 23:59:59.99
                        999 23:59:59.99       XXXXX

Scope Limit Type User Group onBookRiskGrpMaxCon onBookRiskGrpMaxConTim offBookRiskGrpMaxCon offBookRiskGrpMaxConTim
----- ---------- ---------- ------------------- ---------------------- -------------------- -----------------------
 XXX     XXX        XXX                     999       23:59:59.99                    999       23:59:59.99

       Time        PTR Limit Activity Buy Limit  Sell Limit Disabled   NC    QWC
------------------ ------------------ ---------- ---------- -------- ------ ------
XXXXXXXXXXXXXXXXXX       XXXXXX       9999999999 9999999999 XXXXXXXX 9.9999 9.9999
```

4.11.5 TT138 Pre-trade Risk Control for Cash

Description	This report lists per business unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day. This report is available only for Cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure	M/O	Text Report Heading
tt138		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tt138Grp, repeated 0 ... variable times:		
tt138KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt138Grp1, repeated 1 ... variable times:		
tt138KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tt138Grp2, repeated 1 ... variable times:		
tt138KeyGrp2		
product	m	Product
tt138Grp3, repeated 1 ... variable times:		
tt138KeyGrp3		
ptrLimitType	m	Limit Type
ptrUserGroup	o	User Group

tt138Rec, repeated 1 ... variable times:

time18	m	Time
ptrActivity	m	PTRL Activity
buyNotionalLimit	o	Buy Notional Limit
sellNotionalLimit	o	Sell Notional Limit
disableMember	o	Disabled

Text Report Structure

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

Limit Type User Group
---------- ----------
   XXX        XXX

       Time        PTRL Activity  Buy Notional Limit  Sell Notional Limit  Disabled
------------------ ------------- -------------------- -------------------- --------
XXXXXXXXXXXXXXXXXX    XXXXXX     +9999999999.99999999 +9999999999.99999999 XXXXXXXX
```

5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

Description	A short description of the tag's functional meaning.
Format	Defines the format and size of the tag. *Table 5.1* describes common formats for tags. Deutsche Börse is migrating its data platform for the provision of XML reports to a new technology stack. With this migration Deutsche Börse is enhancing its data platform in terms of performance and scalability to ensure report delivery in time. Increased transaction volumes are one of the key drivers for this migration. In the course of this migration, an adaption to the content display of numeric and numeric signed fields with decimals will take place: In case there are only zeros as decimal places, the decimal places will not be explicitly stated.

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	An tag with format “alphanumeric 6” may contain the values “TRD001” or “ABC” or ““.
numeric *n [, m]*	Old Format Description: 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”.
	New Format Description: Number with n significant digits and, if given, precision m in case of m not being zeros. 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”, “3.14”, “3”, or “0”.
numeric signed *n [, m]*	Old Format Description: 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”.
	New Format Description: Signed number with n significant digits and, if given, precision m in case of m not being zeros. 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” or “+0”
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 corre-sponding market place time zone.	A TimeFormat tag may contain the value “23:59:59.99”
TimeFormat18	Time, stored as a string in the format hh:mm:ss.ccccccccc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value “23:59:59.999999999”

Table 5.1 - Tag Formats

The reports listed below will be published with the new format for numeric/numeric signed fields:

- CB068 Transaction Overview
- CB069 Transaction Report
- TR100 Order to Trade Ratio Report
- TR101 MiFID II OTR Report
- TR102 Excessive Usage Fee
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter
- TR105 TR105 Minimum Quotation Requirement
- TR106 Order to Trade Ratio Detailed Transaction Report
- TR107 Excessive System Usage Detailed Transaction Report
- TR166 Identifier Mapping Final Error report
- TE540 Daily Order Maintenance
- TE812 Daily Prevented Self-Matches
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TE530 Daily Quote Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TR901 MiFID II Message Rate Report
- TT136 Pre-trade Risk Control
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD961 Daily Eurex EnLight LP Performance
- TD962 MTD Eurex EnLight LP Performance
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TD964 MTD Eurex EnLight Performance
- TD981 Special Market Making Report
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD
- RD215 Clearing Member Defined TSL Status
- RD225 Trading Member Defined TSL Status

Valid Values	Some tags have a predefined limited set of values they may contain.
Decodes	The decoded literals belonging to the valid values constants as used in the generic text reports.
Descriptions	A short description of the value’s functional meaning.
Where used	A reference to the XML reports which contain this tag in their structure.

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

Description	This field contains the account group code, which gives the type and the sub type of trading account in which the transaction is executed.
Format	alphanumeric 2
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary 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 accrIntAmount

Description	This field contains the accrued interest amount for bond trades.
Format	numeric signed 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.4 accrIntDay

Description: This field contains the accrued interest days for a bond instrument.

Format: numeric signed 4

Where used: TC810 T7 Daily Trade Confirmation

6.5 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

6.6 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

6.7 acctTypGrp

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

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
A	A	Agent Accounts (Derivatives specific)
A1	A1	Agent Accounts A1
A2	A2	Agent Accounts A2 (Derivatives specific)
A3	A3	Agent Accounts A3 (Derivatives specific)
A4	A4	Agent Accounts A4 (Derivatives specific)
A5	A5	Agent Accounts A5 (Derivatives specific)
A6	A6	Agent Accounts A6 (Derivatives specific)
A7	A7	Agent Accounts A7 (Derivatives specific)
A8	A8	Agent Accounts A8 (Derivatives specific)
A9	A9	Agent Accounts A9 (Derivatives specific)
AA	AA	Agent Accounts AA (Derivatives specific)
AL	All	All Accounts (Derivatives specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
I1	I1	Issuer/Liquidity Provider (Cash 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)
L1	RM	Retail Market Maker account
B1	RA	Retail Agency Account

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB068 Transaction Overview
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
TC810 T7 Daily Trade Confirmation

6.8 accumQty

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

Format: numeric 13, 4

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

6.9 accumRetailQty

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

Format: numeric 13, 4

Where used:
TC910 T7 Daily Match Step Activity

6.10 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
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.11 ackStatus

Description: This field contains the status of the respondent in the context of the negotiation event.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	W	Working
2	D	Declined
3	R	Respondend
4	N	Not Respondend
5	P	Pre-funding amount not sufficient

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary

6.12 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

6.13 activationType

Description: This field contains the activation type.

Format: alphanumeric 1

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

Where used: TT132 Market Maker Protection

6.14 activity

Description: This field contains the activity information.

Format: alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.15 actnCod

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	S	Stop
2	R	Release

Where used: TT135 Risk Event Report

6.16 addCrt

Description: This field contains the additional credit.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.17 addMembId

Description: This field contains the additional member ID.

Format: alphanumeric 5

Where used:
CB042 Fee Per Executed Order
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB442 DBDX Fee Per Executed Order

6.18 aggressor

Description: This field indicates the aggressor side.

Format: alphanumeric 1

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

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

6.19 aggrOrgFlg

Description: The Aggressor Originator flag indicates whether an order was aggressive (A) or passive (O).

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
A	A	Aggressive
O	O	Passive

Where used: CB062 Designated Sponsor Refund

6.20 aggTrades

Description: This field indicates the deal aggregation in Eurex EnLight.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	The aggregation is not allowed
1	TRUE	The aggregation is allowed

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

6.21 agreedClientSide

Description: This field contains the buy code, which indicates the agreed client side of a Client Liquidity Improvement Process (CLIP) trading indication.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
B	BUY	Buy side
S	SELL	Sell side

Where used: TE590 CLIP Trading Indication

6.22 agreedPrice

Description: This field contains the agreed price of a CLIP trading indication.

Format: numeric signed 11, 5

Where used: TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.23 agreedQuantity

Description: This field contains the agreed quantity of a CLIP trading indication.

Format: numeric 13, 4

Where used: TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.24 algoId

Description: The field contains the unique numeric representation for an algorithum.

Format: alphanumeric 20

Where used: TR162 Algo HFT Error
TR163 Algo HFT Status

6.25 allocationType

Description: This field indicates the allocation type selected by the respondent to match the order in the Selective RFQ Service.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	M	Manual Allocation
2	R	Random Allocation

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary

6.26 allowNonCCPTrading

Description: This flag indicates whether non-CCP trading is allowed, or not.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes.
2	N	No.

Where used: RD115 User Profile Status

6.27 annualisationFactor

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

Format	numeric 3
Where used:	TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

6.28 anonymFlag

Description	This field indicates whether the negotiation is anonymous.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	The negotiation is not of type anonymous
1	TRUE	The negotiation is of type anonymous

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

6.29 anonymousBasket

Description	The field indicates the display of basket details to the counterparties.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	Available to the counterparties
1	TRUE	Anonymous to the counterparties

Where used:	TE546 Daily Basket TES Maintenance

6.30 anonymousUserId

Description	This field indicates the numeric identifier assigned to the respondent user which are added by the anonymous functionality. The anonymousUserId is valid only within the negotiation event.

Format numeric 6

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

6.31 approvalDuration

Description Duration of TES approval from TES entry time until TES approval time.

Format TimeFormat18

Where used: TE547 TES Late Approval Report

6.32 approvalTime

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

Format TimeFormat18

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.33 arrangementId

Description This field contains the arrangement ID of a CLIP trading indication.

Format numeric 20

Where used: TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.34 askPrc

Description	This field contains the Best ask price for the contract.
Format	numeric signed 11, 5
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order TE590 CLIP Trading Indication

6.35 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

6.36 audtApprId

Description	This field indicates the login name of the user who approved the trading risk event.
Format	alphanumeric 30
Where used:	TT133 Trading Risk Events

6.37 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

6.38 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

6.39 audtValAfter

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

Format: alphanumeric 32

Where used:
RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance
RD230 Marketwide SMP ID Maintenance

6.40 audtValBefore

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

Format: alphanumeric 32

Where used: RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance
RD230 Marketwide SMP ID Maintenance

6.41 autoApprRuleId

Description: This field contains the ID of the auto approval rule assigned by T7.

Format: numeric 20

Where used: RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status

6.42 autoApprRuleName

Description: This field contains the unique business identifier of the auto approval rule. This is unique across the auto approval rules of the approving user.

Format: alphanumeric 30

Where used: RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status

6.43 autoExecExpiryTime

Description: This field contains the time when the automatic execution is triggered.

Format: TimeFormat18

Where used: TC600 Xetra EnLight Maintenance

6.44 autoExecMinNoOfQuotes

Description: This field contains the minimum number of quotes required in the Neagotiation Event at the time of automatic execution.

Format: numeric 9

Where used: TC600 Xetra EnLight Maintenance

6.45 autoExecRefLimitPrice

Description: This field contains the limit reference price provided by the requester for automatic execution.

Format: numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance

6.46 autoExecRefPrcOffset

Description: This field contains the offset provided by the requester in ticks to the configured reference price for automatic execution.

Format: numeric 10

Where used: TC600 Xetra EnLight Maintenance

6.47 autoExecType

Description: This field defines the price criterion for automatic execution, if the automatic execution is enabled.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	MID_POINT_BBO	MidPointBBO
2	BEST_BID	BestBid
3	BEST_ASK	BestAsk
4	LIMIT_PRICE	LimitPrice

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary

6.48 avgExecClassDly

Description: This field displays the daily average execution class.

Format: numeric 3, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.49 avgExecClassMtd

Description: This field displays the month-to-date average execution class.

Format: numeric 3, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.50 avgExecDurationDly

Description: This field displays the daily average execution duration in seconds, with centiseconds in decimals.

Format: numeric 7, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.51 avgExecDurationMtd

Description: This field displays the month-to-date average execution duration in seconds, with centiseconds in decimals.

Format: numeric 7, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.52 avgPassiveTrdDSValueMtd

Description: This field displays the average of daily passive value Designated Sponsor on Xetra in one instrument month-to-date.

Format: numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.53 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
TR103 Eurex Daily OTR Parameter
TR106 Order to Trade Ratio Detailed Transaction Report

6.54 baseVol

Description	This field contains the basis limit for the volume based OTR for the respective product group .
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter TR106 Order to Trade Ratio Detailed Transaction Report

6.55 basisAsk

Description	This field contains the basis ask price.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance

6.56 basisBid

Description	This field contains the basis bid price.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance

6.57 basketActivity

Description	Specifies the reported activity during a basket operation.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ENT	Basket Entry
2	MOD	Basket Modification
3	DEL	Basket Deletion
4	APP	Basket Approve
5	EXE	Basket Execution

Where used: TE546 Daily Basket TES Maintenance

6.58 basketAmendmentCounter

Description: This field distinguishes different amendment operations for a specific basket.

Format: numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.59 basketDescription

Description: Description of a basket as provided by the initiating user. This field maps to the field Basket Report Text in ETI.

Format: alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.60 basketId

Description: If a TES trade was part of a basket, this field contains the ID of the basket.

Format: numeric 20

Where used: TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE810 T7 Daily Trade Confirmation

6.61 basketInitiatingBU

Description: This field indicates the business unit that initiated the basket operation.

Format: alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

6.62 basketInitiatingUser

Description: This field indicates the user that initiated the basket operation.

Format: alphanumeric 6

Where used: TE546 Daily Basket TES Maintenance

6.63 basketMonth

Description: The contract month of all instruments in the basket.

Format: numeric 2

Where used: TE546 Daily Basket TES Maintenance

6.64 basketOperationType

Description: Distinguishes the types of basket operations.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	NEW	Entry of a new basket
2	AMD	Amendment of an existing basket
3	SUB	Substitution amendment

Where used: TE546 Daily Basket TES Maintenance

6.65 basketPrc

Description: The price of each component in a BTRF basket operation.

Format: numeric signed 11, 5

Where used: TE546 Daily Basket TES Maintenance

6.66 basketProfile

Description: This field contains the basket profile.

Format: alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

6.67 basketType

Description: This field describes the type of basket.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	TRF	BTRF
2	EBB	EBB

Where used: TE546 Daily Basket TES Maintenance

6.68 basketYear

Description: The contract year of all instruments in the basket.

Format: numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.69 bboFlg

Description: This field indicates whether the order set a new best bid or best ask price in instrument trading phase Continuous on order entry or order modification with change of price-time priority.When the BBO functionality is switched off the flag is empty.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.70 bboType

Description: This field contains the type of BBO.

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

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

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

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

VWAP - This group shows the Volume Weighted Average Price based on the Deal quantity and the published on-book price depth.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	CLOB	Central Limit Order Book BBO.
2	AGG_CLOB	Aggregated BBO on Central Limit Order Book.
3	IMPL_CLOB	Implied Central Limit Order Book BBO.
4	AGG_IMPL_CLOB	Aggregated BBO on Implied Central Limit Order Book.
5	VWAP	Volume Weighted Average Price

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.71 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
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.72 beneficiaryOwner

Description: This field provides the official description field for the beneficiary owner.

Format: alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

6.73 bfrAfrDec

Description: This field indicates whether the given transaction details are before or after the capital adjustment.

Format: alphanumeric 6

Valid Values	Decodes	Descriptions
BEFORE	BEFORE	Before
AFTER	AFTER	After

Where used: RC100 Capital Adjustment Series Report

6.74 bfzCC

Description: This field shows whether the Boerse Frankfurt Zertifikate commitment conditions applied on this segment of instruments have been met for the order execution.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False.
1	T	True.

Where used: PM900 Specialist Performance per Executed Order

6.75 bfzPC

Description	This field shows whether the Boerse Frankfurt Zertifikate Premium Conditions applied on this segment of instruments have been met for the order execution.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False.
1	T	True.

Where used: PM930 ITM Issuer Performance Per Executed Order

6.76 bidPrc

Description	This field contains the Best bid price for the contract.
Format	numeric signed 11, 5
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.77 bidPriceIntervalNo

Description	Serial number for bid price interval.
Format	numeric 3
Where used:	TR105 Minimum Quotation Requirement

6.78 bidPriceUpperBoundary

Description: Upper bid price for this interval.

Format: numeric 22, 2

Where used: TR105 Minimum Quotation Requirement

6.79 bidQty

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

Format: numeric 13, 4

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.80 bilateralRelation

Description: This field indicates the relation between the client broker and the proprietary broker of a bilateral Client Liquidity Improvement Process (CLIP) trading indication.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
2	SAME-BU	The client broker and the proprietary broker belong to the same business unit
3	DIFF-BU	The client broker and the proprietary broker do not belong to the same business unit

Where used: TE590 CLIP Trading Indication

6.81 billCurrTypCod

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

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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement

6.82 brokerRole

Description: This field indicates the role of a broker in a CLIP trading indication.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	CLIENT	The trader is the client broker of a CLIP trading indication
2	PROPRIETARY	The trader is the proprietary broker of a CLIP trading indication

Where used: TE590 CLIP Trading Indication

6.83 bucket

Description	This field indicates the bucket of products which the basket relates to.
Format	alphanumeric 12
Where used:	TE546 Daily Basket TES Maintenance

6.84 businessDay

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

6.85 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

6.86 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status

TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.87 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status

TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.88 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status

TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.89 buyCod

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

Format: alphanumeric 1

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

Where used:
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order
TA113 Complex and Flexible Instrument Definition
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.90 buyLimit

Description: This field contains the buy limit.

Format: numeric 10

Where used: TT136 Pre-trade Risk Control

6.91 buyNotionalLimit

Description	This field states PTRL long limits (price * quantity) defined for a product for on-book trading.
Format	numeric signed 18, 8
Where used:	TT138 Pre-trade Risk Control for Cash

6.92 buySideUserInfo

Description	This field contains the buy side user information provided by the requester to the respondent.
Format	alphanumeric 132
Where used:	TE600 Eurex EnLight Maintenance

6.93 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

6.94 category

Description	This field contains the user category.
Format	alphanumeric 28

Valid Values	Decodes	Descriptions
ALGORITHMIC_TRADING_ENGINE		
ELECTRONIC_EYE		
ORDER_ROUTING_SYSTEM		
QUOTE_MACHINE		
TRADER_DEVELOPMENT_PROGRAM		
TRADING_ENGINE		
QUOTE_PROVIDER		

Where used: RD115 User Profile Status

6.95 chargeId

Description: This field contains the information of a third-party platform provided by the requester to the respondent.

Format: alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

6.96 classifViolation

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

Format: alphanumeric 9

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

Where used: TR102 Excessive System Usage Report
TR107 Excessive System Usage Detailed Transaction Report

6.97 classRule

Description: States type of the long value.

Format: alphanumeric 1

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

Where used:
TR161 Identifier Mapping Status
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier

6.98 clearingAccount

Description: This field contains the clearing account value which is derived in accordance with the already existing account validation rules and consistency checks of Eurex Clearing.

Format: alphanumeric 32

Where used: TE810 T7 Daily Trade Confirmation

6.99 clearingPrc

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

Format: numeric signed 11, 5

Where used: TE810 T7 Daily Trade Confirmation

6.100 clearingPriceOffset

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

6.101 clearingQty

Description	This field contains the clearing quantity when it differs from the order executed quantity.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

6.102 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 RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.103 clgInstr

Description	This field contains the clearing instruction.

Format alphanumeric 2

Valid Values	Decodes	Descriptions
0	N	None.
2	B	Bilateral Aggregation.
13	S	Settlement Internalisation.

Where used: TC810 T7 Daily Trade Confirmation

6.104 clientIdentifier

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

Format: alphanumeric 20

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.105 clientKey

Description: This field contains the key used to identify the auto approval rule for a specific customer.

Format	alphanumeric 12
Where used:	RD185 Auto Approval Rule Status

6.106 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

6.107 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:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.108 closureReason

Description	This field defines the reason why the neogotiation event was set to CLOSED without automatic execution.
Format	alphanumeric 132
Where used:	TC600 Xetra EnLight Maintenance

6.109 cntrClasCod

Description	This field contains the option class code, which indicates whether it is a Call or Put option.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
C	Call	
P	Put	

Where used:
RC100 Capital Adjustment Series Report
TA113 Complex and Flexible Instrument Definition
TA116 Decay Split Table
TE930 T7 Daily Trade Statistics

6.110 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

6.111 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 2

Where used:
RC100 Capital Adjustment Series Report
TA113 Complex and Flexible Instrument Definition
TA116 Decay Split Table

6.112 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:
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.113 contractDate

Description — This field contains the contract date of the underlying contract.

Format — DateFormat

Where used:
RC100 Capital Adjustment Series Report
TA113 Complex and Flexible Instrument Definition

6.114 contractMonth

Description — This field indicates the contract month of the instrument.

Format — numeric 2

Where used:
RC100 Capital Adjustment Series Report
TA116 Decay Split Table

6.115 contractYear

Description — This field indicates the contract year of the instrument.

Format	numeric 4
Where used:	RC100 Capital Adjustment Series Report TA116 Decay Split Table

6.116 cooperationPartner

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

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

Where used:	RD135 Trade Enrichment Rule Status

6.117 counterpartyBrokerBU

Description	This field contains the business unit for the counterparty broker of a CLIP trading indication.
Format	alphanumeric 8
Where used:	TE590 CLIP Trading Indication

6.118 counterpartyBrokerUser

Description	This field contains the user of the business unit for the counterparty broker of a CLIP trading indication.
Format	alphanumeric 6

Where used:	TE590 CLIP Trading Indication

6.119 counterpartyBU

Description	This field contains the business unit for the counterparty of the cross trade side.
Format	alphanumeric 8
Where used:	TE595 Cross and Pre-arranged Trades

6.120 counterpartyUser

Description	This field contains the user of the business unit for the counterparty of the cross trade side.
Format	alphanumeric 6
Where used:	TE595 Cross and Pre-arranged Trades

6.121 couponFrq

Description	This field contains the textual specification for the coupon frequency, which is the number ofinterest payments (coupon) made annually.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

6.122 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

6.123 couponVarOfs

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

6.124 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

6.125 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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.126 covTim

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

Format: TimeFormat

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.127 covTimPercent

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

Format: numeric 6, 2

Where used:
TD982 Special Report French Equity Options

6.128 crossed

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

Format: alphanumeric 1

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

Where used:
TE540 Daily Order Maintenance

6.129 crossPrioritySide

Description	This field provides the information whether Buy or Sell cross-trade side is entered first in the orderbook.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
B	BUY	Buy Side will be entered first
S	SELL	Sell Side will be entered first

Where used: TE595 Cross and Pre-arranged Trades

6.130 crossRestriction

Description	This field provides the information whether the order entered should remain in the order book based on this cross trade side.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	CROSS IOC	The remaining order must not stay in the book
2	CROSS GFD	The order must stay in the book with the remaining quantity

Where used: TE595 Cross and Pre-arranged Trades

6.131 crossSideActivity

Description	This field contains the activity for the cross trade side.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ADD	Addition of a Cross Trade Side
2	ARR	Arrangement of Cross Trade Side and Cross Announcement
3	DEL	Deletion of a Cross Trade Side

Where used: TE595 Cross and Pre-arranged Trades

6.132 crossSideId

Description: This field contains the cross trade side ID.

Format: numeric 20

Where used: TE595 Cross and Pre-arranged Trades

6.133 crossSideStatus

Description: This field contains the status of the cross trade side.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	OPEN	Cross trade side is open
2	ARRANGED	Cross trade side is arranged

Where used: TE595 Cross and Pre-arranged Trades

6.134 cshPrcConv

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

Format: numeric 11, 5

Where used: TE545 Daily TES Maintenance

6.135 ctAtwAskQty

Description: This field displays the ask side's time-weighted average quantity in continuous trading in one instrument on this trading day.

Format: numeric 13, 4

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.136 ctAtwAskQtyMtd

Description: This field displays the ask side's time-weighted average quantity in continuous trading in one instrument month-to-date.

Format: numeric 13, 4

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.137 ctAtwBidQty

Description: This field displays the bid side's time-weighted average quantity in continuous trading in one instrument on this trading day.

Format: numeric 13, 4

Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.138 ctAtwBidQtyMtd

Description	This field displays the bid side's time-weighted average quantity in continuous trading in one instrument month-to-date.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.139 ctAtwSpreadAbsolute

Description	This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument on this trading day.
Format	numeric signed 10, 5
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.140 ctAtwSpreadAbsoluteMtd

Description
This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument month-to-date.

Format
numeric signed 10, 5

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.141 ctAtwSpreadBonusToMaxSpreadMtd

Description
This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread in one instrument month-to-date.

Format
numeric signed 10, 5

Where used:
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.142 ctAtwSpreadPercentage

Description
This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument on this trading day.

Format
numeric signed 10, 5

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.143 ctAtwSpreadPercentageBonusMtd

Description: This field displays the Average Time Weighted Spread with bonus in percent in continuous trading in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.144 ctAtwSpreadPercentageMtd

Description: This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.145 ctAtwSpreadToMaxSpread

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.146 ctAtwSpreadToMaxSpreadMtd

Description	This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument month-to-date.
Format	numeric signed 10, 5
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

6.147 ctAvgQuotTimeBonusMtdToTheSec

Description	This field shows the average quotation time during continuous trading with bonus in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.
Format	alphanumeric 8
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

6.148 ctAvgQuotTimeMtd

Description	This field displays the average quotation time during continuous trading in one instrument month-to-date.
Format	TimeFormat
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.149 ctAvgQuotTimeMtdToTheSec

Description	This field shows the average quotation time during continuous trading in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.
Format	alphanumeric 8
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

6.150 ctAvgTrdTimeMtd

Description	This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date.
Format	TimeFormat
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.151 ctAvgTrdTimeMtdToTheSec

Description	This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.
Format	alphanumeric 8
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

6.152 ctpyStlIdAct

Description	This field contains the settlement account of CounterParty Member.

Format	alphanumeric 35
Where used:	TC810 T7 Daily Trade Confirmation

6.153 ctpyStlIdLoc

Description	This field contains the settlement location of CounterParty Member.
Format	alphanumeric 3
Where used:	TC810 T7 Daily Trade Confirmation

6.154 ctQuotTime

Description	This field displays the quotation time during continuous trading excluding auctions and volatility interruptions in one instrument on this trading day.
Format	TimeFormat
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.155 ctQuotTimeIssuer

Description	This field displays the quotation time during continuous trading in one instrument based on the Issuer's parameters on this trading day.
Format	TimeFormat
Where used:	PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.156 ctQuotTimeIssuerMtd

Description: This field shows the average quotation time during continuous trading in one instrument based on the Issuer's parameters month-to-date.

Format: TimeFormat

Where used:
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.157 ctRate

Description: This field displays the participation rate during continuous trading in one instrument on this trading day.

Format: numeric 5, 2

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.158 ctRateBonusMtd

Description: This field displays the participation rate with bonus during continuous trading in one instrument month-to-date.

Format: numeric 5, 2

Where used:
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.159 ctRateIssuer

Description: This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument on this trading day.

Format: numeric 5, 2

Where used:
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.160 ctRateIssuerMtd

Description: This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument month-to-date.

Format: numeric 5, 2

Where used:
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.161 ctRateMtd

Description: This field displays the participation rate during continuous trading in one instrument month-to-date.

Format: numeric 5, 2

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.162 ctrPtyId

Description: This field contains the counterparty member ID.

Format: alphanumeric 5

Where used:
CB243 Specialist Service Fee XFS Per Executed Order
TC810 T7 Daily Trade Confirmation

6.163 ctTrdTime

Description: This field displays the continuous trading time excluding auctions and volatility interruptions in one instrument on this trading day.

Format: TimeFormat

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.164 cumAggrRetVol

Description: This field contains the aggregated aggressive continuous trading Retail Order Market Value.

Format: numeric signed 17, 4

Where used:
CB080 Monthly Fee and Rebate Statement

6.165 cumPassiveVol

Description: This field contains the accumulated monthly passively executed volume of orders / quotes, routed via the trading capacity "L" in instruments that are in scope of the Xetra Retail programme by the respective RLP.

Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.166 currDayAmnt

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

Format numeric 11, 2

Where used: TL001 System Transaction Overview

6.167 currentCouponAccDist

Description This field reports the Current Coupon Accrued Distribution, i.e. the distribution amount that on the reported day was attributed to the coupon, the coupon period of which is ongoing. It is applicable to Fixed Income Total Return Futures only

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.168 currSetlmtPrc_1

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

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.169 currTypCod

Description: This field indicates the currency code based on the ISO standard. It contains the trading currency.

Format: alphanumeric 3

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD965 Specialist State Change

TE545 Daily TES Maintenance
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.170 cust

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

Format: alphanumeric 12

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

6.171 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:
RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.172 customUnderlyingPrice

Description	This field represents the Custom Underlying Price, which is used in the trading to clearing trade price conversion of TAM trades for Total Return Futures.
Format	numeric signed 12, 8
Where used:	TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

6.173 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

6.174 dailyFunding

Description	This field represents the Daily Funding amount calculated from the Funding Rate entered for the day and applied for the Funding Days to the Underyling Index of the previous day.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

6.175 dailyStratViolPct

Description	Daily Strategy Violation Percent.
Format	numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.176 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
TR167 Non-Uniqueness Identifier

6.177 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

6.178 daySettlDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.179 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 signed 4
Where used:	TA115 Total Return Futures Parameters

6.180 dayTesVol

Description	This field contains the total TES contract volume of the current day.
Format	numeric 13, 4
Where used:	TE930 T7 Daily Trade Statistics

6.181 dayTotRetailVol

Description	This field contains the Retail trade volume of the Current day.
Format	numeric 13, 4
Where used:	TD930 Daily Trade Statistics

6.182 dayTotVol

Description	This field contains the total volume of the current day.
Format	numeric 13, 4
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

6.183 dealCancelStatus

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	P	CANCEL_BY_REQUESTER_PENDING
2	Q	CANCEL_BY_RESPONDENT_PENDING
3	D	CANCEL_BY_REQUESTER_DECLINED
4	E	CANCEL_BY_RESPONDENT_DECLINED
5	A	CANCEL_BY_REQUESTER_APPROVED
6	B	CANCEL_BY_RESPONDENT_APPROVED

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

6.184 dealFreeText1

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

Format: alphanumeric 132

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

6.185 dealId

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

Format: alphanumeric 20

Where used: TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.186 dealItem

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

Format: numeric 10

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

6.187 dealPrc

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

Format: numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.188 dealQty

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

Format: numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.189 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: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.190 dealQuoteQty

Description: This field displays the allocated deal quantity to each responder.

Format: numeric 13, 4

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

6.191 dealReportId

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

Format: alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.192 dealStatus

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	P	Deal status is Pending
2	F	Deal status is Final
3	R	Deal is Rejected
5	T	Deal is Rejected due to Time Out
6	H	Deal status is Hedging
7	S	Deal status is Rejected by System
8	B	Deal status is Rejected by Both

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.193 dealTime

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

Format: TimeFormat18

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.194 dealUpdateTime

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

Format: TimeFormat18

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

6.195 decaySplit

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

Format: numeric 2

Where used: TA116 Decay Split Table

6.196 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

6.197 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 13, 4

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

6.198 delProtected

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

Format: alphanumeric 1

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

Where used: RD115 User Profile Status

6.199 deltaTAMUnderlyingInstrumentId

Description: This field contains the ID of the underlying futures instrument participating in the trade.

Format: numeric 20

Where used: TE545 Daily TES Maintenance

6.200 deltaTAMUnderlyingProduct

Description: This field indicates the product symbol of the underlying futures product.

Format: alphanumeric 12

Where used: TE545 Daily TES Maintenance

6.201 disableMember

Description: If reported, it indicates that a member has been set to disabled from trading by the clearing member.

Format: alphanumeric 8

Valid Values	Decodes	Descriptions
1	DISABLED	Member has been set to disabled by the clearing member.

Where used: TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.202 disableSMP

Description: This field indicates whether SMP functionality is enabled for a particular BU or not.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	SMP is enabled.
1	TRUE	SMP is disabled.

Where used: RD205 SMP Group Status Report

6.203 disclaimer

Description: This field contains the disclaimer of the report.

Format: alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.204 distributionIndex

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

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.205 dlyHghPrc

Description	This field indicates the highest trade price of the contract or external underlying recorded in the current day.
Format	numeric 11, 5
Where used:	TD930 Daily Trade Statistics

6.206 dlyHghPrcSignd

Description	This field indicates the highest trade price of the contract or external underlying recorded in the current day.
Format	numeric signed 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.207 dlyLowPrc

Description	This field indicates the lowest trade price of the contract or external underlying recorded in the current day.
Format	numeric 11, 5
Where used:	TD930 Daily Trade Statistics

6.208 dlyLowPrcSignd

Description	This field indicates the lowest trade price of the contract or external underlying recorded in the current day.
Format	numeric signed 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.209 dmaFlg

Description: This field represents the flag for Direct Market Access (DMA), that is only available for Trading Capacity A and R.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	Not available.
1	TRUE	Only allowed for Trading Capacity A and R.

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.210 dscr1

Description: This field contains the descriptor.

Format: alphanumeric 132

Where used:
CB068 Transaction Overview
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.211 dwzNo

Description	This field contains the member's DWZ account number.
Format	numeric 4
Where used:	TC810 T7 Daily Trade Confirmation

6.212 effectOnBasket

Description	Effect of the basket operation on the basket component, as indicated by the initiating user.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	A	Adding Volume
2	R	Removing Volume

Where used:	TE546 Daily Basket TES Maintenance

6.213 effMaxCalSprdQtyUserProduct

Description	This field contains the effective maximum TSL quantity for calendar spreads for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.214 effMaxCalSprdQtyUserTSLProductGrp

Description	This field contains the effective maximum TSL quantity for calendar spreads for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.215 effMaxCalSprdQtyUsrGrpProduct

Description	This field contains the effective maximum TSL quantity for a calendar spreads on-exchange for a given user group and product based on the minimum defined Standard TSL of the Exchange, and / or CM and / or Exception TSL.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.216 effMaxOrdrQtyUserProduct

Description	This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM and Exception TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.217 effMaxOrdrQtyUserTSLProductGrp

Description	This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange, and / or CM and / or participant TSL definition.

Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.218 effMaxOrdrQtyUsrGrpProduct

Description	This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM and Exception TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.219 effMaxTESQtyUserProduct

Description	This field contains the effective maximum TSL quantity for TES trades for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM, and Exception TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.220 effMaxTESQtyUserTSLProductGrp

Description	This field contains the effective maximum TSL quantity for TES trades for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.221 effMaxTESQtyUsrGrpProduct

Description: This field contains the effective maximum TSL quantity for TES trades for a given user group and product based on the minimum defined Standard TSL of the Exchange and / or CM and / or Exception TSL definition.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.222 effStatus

Description: This field contains the effective user status.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	1	Active
2	2	Suspended

Where used: RD115 User Profile Status

6.223 elapsedNoTradingDays

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

Format: numeric 4

Where used: TA114 Variance Futures Parameter

6.224 enableAgencyAcct

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.225 enableExtendedPTRLCon

Description This field indicates when this flag is enabled, the Extended PreTrade Risk Limit Consumption is the method used to calculate the PTRL Consumption, weighting Future Spread transactions with the Netting Coefficient.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	TRUE	The Extended Pre-Trade Risk Limit Consumption is enabled.
0	FALSE	The Extended Pre-Trade Risk Limit Consumption is not enabled.

Where used: TT136 Pre-trade Risk Control

6.226 enableIssuerAccount

Description This flag indicates if trader is allowed to act in Issuer account.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes.
2	N	No.

Where used: RD115 User Profile Status

6.227 enableMarketMakingAcct

Description	This field indicates whether a trader is allowed to act in Market Maker account and is only relevant for Cash Market.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.228 enableProprietaryAcct

Description	This field indicates whether a trader is allowed to act in proprietary account and is only relevant for Cash Market.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.229 enableRetailAgencyAcct

Description	This field indicates whether a trader is allowed to act in retail Agent account and is only relevant for Cash Market.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes.
2	N	No.

Where used: RD115 User Profile Status

6.230 enableRetailMarketMakingAcct

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes.
2	N	No.

Where used: RD115 User Profile Status

6.231 enableRisklessPrincipalAcct

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.232 enableSmart

Description: This field indicates whether Smart functionality is enabled for the negotation event or not.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	Smart functionality is not enabled for the negotiation event.
1	TRUE	Smart functionality is enabled for the negotiation event.

Where used: TC600 Xetra EnLight Maintenance

6.233 endClientToken

Description: This field displays the identifier for end client disclosure.

Format: alphanumeric 20

Where used:
RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.234 endDat

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

Format: DateFormat

Where used: TE545 Daily TES Maintenance

6.235 enlCutLimitLpInd

Description	This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).
Format	alphanumeric 3
Where used:	TD964 MTD Eurex EnLight Performance

6.236 enlCutLimitMktInd

Description	This field indicates whether the total market has received too few RFQs. If this is the case, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also enlCutLimitLpInd.
Format	alphanumeric 3
Where used:	TD964 MTD Eurex EnLight Performance

6.237 enlDayCutLimitLp

Description	This field contains the number of Eurex EnLight daily maximum number of RFQs adressed to the Liquidity Provider that need to be responded.
Format	numeric 3
Where used:	TD961 Daily Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.238 enlDayRfqLp

Description	This field contains the number of Eurex EnLight daily RFQs adressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

6.239 enlDayUnadjVldRfqLp

Description This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format numeric 5

Where used: TD964 MTD Eurex EnLight Performance

6.240 enlDayVldRfqLp

Description This field contains the number of Eurex EnLight daily valid number of RFQs adressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.241 enlDayVldRfqMkt

Description This field contains the number of Eurex EnLight daily valid RFQs of the total market.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.242 enlDayVldRfqResponses

Description	This field contains the number of Eurex EnLight valid good RFQ responses provided on this day by Liquidity Provider.
Format	numeric 5
Where used:	TD961 Daily Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.243 enlFulfInd

Description	This field contains the information on whether Liquidity Provider has fulfilled MTD the Eurex EnLight Building Block requirement (yes/no).
Format	alphanumeric 3
Where used:	TD955 Building Block Liquidity Provider Measurement TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.244 enlInstrFulfInd

Description	This field contains the Eurex EnLight RFQ fulfillment indicator for the respective RFQ.
Format	alphanumeric 3
Where used:	TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.245 enlMinVldRfqLp

Description	This field contains the minimum valid RFQs per product per month per Liquidity Provider. If the Liquidity Provider receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqMkt.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.246 enlMinVldRfqMkt

Description This field contains the minimum valid RFQs per product per month per total market. If the total market receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqLp.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.247 enlMtdCutLimitLp

Description This field contains the cutoff limit for the number of RFQs for the Liquidity Provider.

Format numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.248 enlMtdCutLimitMkt

Description This field contains the cutoff limit for the number of RFQs for the total market.

Format numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.249 enlMtdVldRfqLp

Description: This field contains the number of Eurex EnLight MTD valid number of RFQs addressed to the Liquidity Provider.

Format: numeric 5

Where used:
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.250 enlMtdVldRfqMkt

Description: This field contains the number of Eurex EnLight MTD valid RFQs of the total market.

Format: numeric 5

Where used:
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.251 enlMtdVldRfqResponses

Description: This field contains the the number of Eurex EnLight valid good RFQ responses provided MTD by Liquidity Provider.

Format: numeric 5

Where used:
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.252 enlRespRateInd

Description: This field indicates whether the Eurex EnLight response rate MTD (number of MTD valid good RFQ responses divided by total number of MTD adjusted valid RFQs to LP) is fulfilled.

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.253 enlRfqVal

Description This field contains an indicator on the whether the RFQ was valid.

Format alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.254 enlViolPct

Description This field contains the information on the RFQ response violation percentages MTD.

Format numeric 5, 2

Where used: TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.255 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.256 entRole

Description: This field contains the entitlement role.

Format: alphanumeric 30

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.257 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

6.258 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
TC545 Daily TES Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail

6.259 envText

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
A		Acceptance
S		Simulation
P		Production

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.260 errDescription

Description	This field contains the error message. The following content will be possible:
Format	alphanumeric 2

Valid Values	Decodes	Descriptions
1		Client long value is missing.
2		Registration rejected, short code/algoID already registered in database.
5		Duplicate record submitted on the same business date.
6		Invalid Short Code ID.
7		ParticipantID not assigned.
8		MIC not assigned.
9		Invalid uploadFile format.
10		Invalid value in the field Participant ID.
11		Invalid value in field MIC.
12		Invalid value in field Status Indicator.
13		Invalid value in field Valid from date.
14		Invalid value in field Classification rule.
15		Invalid value in field National ID Country Code.
16		Invalid value in field National ID Priority.
17		Invalid value in field Client long value.
18		Invalid LEI format for Client long value.
20		Invalid Algo ID.
21		Invalid value in field upload date.
22		Invalid value in field email address.
23		Not an authorized DEA provider.
24		Not applicable.
25		Client long value already registered.
26		No existing short code registration to delete.
27		Retroactive or intraday changes are not permitted.
28		Uploads with ValidFromDate in the future can only be processed for the next trading day (T+1).
29		Changing classification rule is not permitted.
30		Modification rejected, short code not registered in database.
98		Complete uploadFile rejected.
99		Other errors.

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.261 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement
CB480 DBDX Monthly Fee and Rebate Statement

6.262 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement
CB480 DBDX Monthly Fee and Rebate Statement

6.263 etiFeeReb

Description This field contains the Lean Order fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement
CB480 DBDX Monthly Fee and Rebate Statement

6.264 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement
CB480 DBDX Monthly Fee and Rebate Statement

6.265 eventActivity

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

Format: alphanumeric 1

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

Where used:
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.266 eventExpiryTime

Description: This field contains the expiry time for the negotiation event.

Format: TimeFormat18

Where used:
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.267 eventFreeText

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

Format: alphanumeric 132

Where used:
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.268 eventId

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

Format
alphanumeric 20

Where used:
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.269 eventOpenQty

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

Format
numeric 13, 4

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

6.270 eventOverallQty

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

Format
numeric 13, 4

Where used:
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.271 eventReportId

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

Format: alphanumeric 20

Where used:
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.272 eventSide

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.273 eventStartTime

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

Format: TimeFormat18

Where used:
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.274 eventStatus

Description: This field contains the status of the Negotiation Event.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	OPEN	Open
2	CLOSE	Close
3	EXP	Expired
4	SYSCLS	Closed By System
6	SUSP	Suspended RfQ
7	FREEZE	Freeze

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.275 eventTotalDealQty

Description: This field contains the sum of all the Deal quantities for the Negotiation Event.

Format: numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

6.276 eventType

Description: This field contains the Negotiation Event Type.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	I	Indicative
2	F	Firm

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

6.277 excessTxn

Description: This field contains excess transactions above the transaction limit

Format: numeric 12

Where used: TR102 Excessive System Usage Report
TR107 Excessive System Usage Detailed Transaction Report

6.278 exchangeOrderId

Description: This field indicates the unique order ID assigned by the exchange.

Format: alphanumeric 20

Where used: PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order
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

6.279 exchNam

Description: This field contains the exchange name.

Format: alphanumeric 5

Valid Values	Decodes	Descriptions
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
XFRA		Boerse Frankfurt
XBUL		Bulgarian Stock Exchange
XBUD		Budapest Stock Exchange
XLJU		Ljubljana Stock Exchange
XPRA		Prague Stock Exchange
XZAG		Zagreb Stock Exchange
XMAL		Malta Stock Exchange

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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report

TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.280 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB442 DBDX Fee Per Executed Order
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation

6.281 execDate

Description: This field contains the execution date.

Format: DateFormat

Where used: PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order

6.282 execDuration

Description: This field displays the execution duration including the time a Stop order had potentially been triggerable, in seconds, with centiseconds as decimals.

Format: numeric 7, 2

Where used: PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order

6.283 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:	RD185 Auto Approval Rule Status TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary TE810 T7 Daily Trade Confirmation

6.284 execPrc

Description	This field contains the order execution price, which may be different from the limit price provided by the participant. In case of SMP (Self-Match Prevention), this field contains the price level at which the self-match was prevented.
Format	numeric signed 11, 5
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order TC540 Daily Order Maintenance TC545 Daily TES 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 TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity

6.285 execQty

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

Format: numeric 13, 4

Where used:
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE910 T7 Daily Trade Activity

6.286 execQualifier

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

Format: alphanumeric 7

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

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance

TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.287 execRetailVolume

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) in one instrument on this trading day.

Format: numeric 15, 4

Where used:
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization

6.288 execRetailVolumeAggressive

Description: This field displays the aggressively executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of aggressively executed volume of RMO orders of this RMO trader) in one instrument on this trading day.

Format: numeric 15, 4

Where used:
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization

6.289 execRetailVolumeAggressiveAllRMO

Description: This field displays the aggressively executed volume of RMO orders of all RMO traders in Continuous in one instrument on this trading day. Aggressively from the RMO perspective.

Format: numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

6.290 execRetailVolumeAggressiveAllRMOMtd

Description: This field displays the aggressively executed volume of RMO orders of all RMO traders in Continuous in one instrument month-to-date. Aggressively from the RMO perspective.

Format: numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

6.291 execRetailVolumeAggressiveMtd

Description: This field displays the aggressively executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of aggressively executed volume of RMO orders of this RMO trader) in one instrument month-to-date.

Format: numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization

6.292 execRetailVolumeAuction

Description: This field displays the in-auction executed volume of RMO orders of this RMO trader in one instrument on this trading day.

Format: numeric 15, 4

Where used: PM710 Xetra Retail Member Organization

6.293 execRetailVolumeAuctionMtd

Description	This field displays the in-auction executed volume of RMO orders of this RMO trader in one instrument month-to-date.
Format	numeric 15, 4
Where used:	PM710 Xetra Retail Member Organization

6.294 execRetailVolumeMtd

Description	This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) in one instrument month-to-date.
Format	numeric 15, 4
Where used:	PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

6.295 execRetailVolumePassive

Description	This field displays the passively executed volume of matching RLP quotes and RLP orders of this RLP (for RMO: of passively executed volume of RMO orders of this RMO trader) in one instrument on this trading day.
Format	numeric 15, 4
Where used:	PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

6.296 execRetailVolumePassiveMtd

Description	This field displays the passively executed volume of matching RLP quotes and RLP orders of this RLP (for RMO: of passively executed volume of RMO orders of this RMO trader) in one instrument month-to-date.

Format	numeric 15, 4
Where used:	PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

6.297 execRetailVolumeShare

Description	This field displays the share of aggressively executed retail volume of this RLP compared to the aggressively executed retail volume of all RLPs in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM700 Xetra Retail Liquidity Provider

6.298 execRetailVolumeShareMtd

Description	This field displays the share of aggressively executed retail volume of this RLP compared to the aggressively executed retail volume of all RLPs in one instrument month-to-date.
Format	numeric 5, 2
Where used:	PM700 Xetra Retail Liquidity Provider

6.299 execRetailVolumeShareOfAllRMO

Description	This field displays the volume share of this RLP of all aggressive RMO volume in Continuous in one instrument on this trading day, i.e. the quotient of execRetailVolumePassive divided by execRetailVolumeAggres-siveAllRMO.
Format	numeric 5, 2
Where used:	PM700 Xetra Retail Liquidity Provider

6.300 execRetailVolumeShareOfAllRMOMtd

Description	This field displays the volume share of this RLP of all aggressive RMO volume in Continuous in one instrument month-to-date, i.e. the quotient of execRetailVolumePassiveMtd divided by execRetailVolumeAggressiveAllR-MOMtd.
Format	numeric 5, 2
Where used:	PM700 Xetra Retail Liquidity Provider

6.301 execTime

Description	This field contains the time provided by the Exchange when the TES trade is executed.
Format	TimeFormat18
Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

6.302 execTimeStamp

Description	This field displays the execution time stamp.
Format	TimeFormat
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order

6.303 exerStylTyp

Description	This field indicates the exercise style of the option, which determines when the option can be exercised by the option holder.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
A		American
E		European

Where used: TA113 Complex and Flexible Instrument Definition

6.304 expDat

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

Format: DateFormat

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

6.305 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

6.306 expSettlDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.307 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
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.308 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
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE547 TES Late Approval Report

6.309 feeAdj

Description: This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement
CB480 DBDX Monthly Fee and Rebate Statement

6.310 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB480 DBDX Monthly Fee and Rebate Statement

6.311 feeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.312 feeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.313 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.314 feeEUR

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

Format numeric 7, 2

Where used: TR102 Excessive System Usage Report
TR107 Excessive System Usage Detailed Transaction Report

6.315 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

6.316 feeIdntCode

Description This field contains the trading relevant information of the Fee Code.

Format alphanumeric 15

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

6.317 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

6.318 feePrvDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.319 feePrvMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.320 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

6.321 feeTypCod

Description	This field contains the Fee Type Code.
Format	alphanumeric 3

Valid Values	Decodes	Descriptions
703	703	OTC TRADE
708	708	MIDPOINT
710	710	ETFs ETCs PASS
715	715	DS Bonus
716	716	SP Bonus
717	717	SP Bonus PE
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
733	733	RMO STD DAX
734	734	RMO BEST-EX DAX
735	735	RMO STD OTHERS
736	736	RMO BEST-EX OTHERS
737	737	RMO LEAN STD DAX
738	738	RMO LEAN BEST-EX DAX
739	739	RMO LEAN STD OTHERS
740	740	LEAN DAX
741	741	LEAN ETF ETCs
742	742	LEAN OTH INST
743	743	RMO LEAN BEST-EX OTHERS
744	744	RLP DAX
744	744	RLP DAX
747	747	RLP MDAX
748	748	RLP AMER
749	749	RLP OTHERS
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCT
752	752	BONDS
753	753	BONDS SSF
754	754	RLP LEAN MDAX
755	755	RLP LEAN AMER
756	756	RLP LEAN OTHERS
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
776	776	EXCESSIVE USAGE FEE
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	LEAN REBATE
797	797	TOP ORDR CREDIT
798	798	RLP MINIMUM FEE
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
807	807	LPP REBATE
808	808	MM SMC REFUND
810	810	TES OFF BOOK
813	813	OTC TRD ENTRIES
817	817	RLP REBATE
818	818	RLP ESU REBATE
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 CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB442 DBDX Fee Per Executed Order CB480 DBDX Monthly Fee and Rebate Statement

6.322 feeTypCodAll

Description	This field contains all fee type codes per order. The fee type codes in this field are separated by comma without blank.
Format	alphanumeric 35
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.323 feeTypNam

Description	This field contains the fee type name.
Format	alphanumeric 40

Valid Values	Decodes	Descriptions
OTC TRADE	OTC TRADE	Transaction prices per OTC trade entry
MIDPOINT	MIDPOINT	Transaction prices per executed order: Xetra MidPoint
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds and Exchange Traded Commodities 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
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)
LEAN DAX	LEAN DAX	Transaction Fees for DAX Instruments Value-based price (Lean order)
LEAN ETF ETCs	LEAN ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (Lean order)
LEAN OTH INST	LEAN OTH INST	Transaction Fees for Other Instruments Value-based price (Lean order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
EQU CONT AUCT	EQU CONT AUCT	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive

		Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
LEAN REBATE	LEAN REBATE	Rebate for Lean order 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
LPP REBATE	LPP REBATE	Liquidity Provider Program Rebate
MM SMC REFUND	MM SMC REFUND	Market Maker Stress Market Conditions Refund
TES OFF BOOK	TES OFF BOOK	Trade Entry Service Off Book
OTC TRD ENTRIES	OTC TRD ENTRIES	OTC Trade Entries XETR
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
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement

6.324 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
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.325 finalMissing

Description: This field contains the count of missing short codes of the field "ClientID","Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format: numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.326 finalMissingMtd

Description: This field contains a month-to-date percentage of missing short codes of the field "ClientID","Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on the trading day t nor t+1 eob. This MTD figure is calculated as sum of all "final missings after t+1" and divided by the sum of all "used short codes of days t".

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.327 finalMissingPerc

Description This field contains the percentage of missing short codes of the field "ClientID","Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.328 finalUnderlying

Description This field represents the Final Underlying Price, which is used for the final trading to clearing trade price conversion in Total Return Futures. It is equal to the current day's underlying close price.

Format numeric signed 12, 8

Where used: TA115 Total Return Futures Parameters

6.329 firmOtrNo

Description This field displays the value of the daily order to trade ratio (OTR) based on numbers.

Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

6.330 firmOtrVol

Description	This field displays the value of the daily order to trade ratio (OTR) based on volumes.
Format	numeric 15, 4
Where used:	TR101 MiFID II OTR Report

6.331 fixClOrdId

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

6.332 fixedRat

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

6.333 fixFee

Description	This field contains the fix fee.
Format	numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.334 fixLfClOrdId

Description: This field contains the FIX LF client order id.

Format: alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.335 fixRefFee

Description: This field contains the refund TRF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.336 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: RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail

TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.337 floor

Description	This field contains month floor which is used to calculate volume component.
Format	numeric 12
Where used:	TR102 Excessive System Usage Report TR104 Eurex Daily ESU Parameter TR107 Excessive System Usage Detailed Transaction Report

6.338 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

6.339 floorType

Description	This field indicates whether member was qualified for MM Base, possible values are "MM Floor. / .non-MM Floor".
Format	alphanumeric 12
Where used:	TR102 Excessive System Usage Report TR107 Excessive System Usage Detailed Transaction Report

6.340 floorVol

Description	This field displays the different floors of the volume based OTR for regular members and market makers. NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 7
Where used:	TR101 MiFID II OTR Report

6.341 flxCntrSynProdId

Description	This field contains a synthetical product ID for flexible contracts. It is derived from regular product ID by configuring it according to the settlement type and exercise type.
Format	alphanumeric 4
Where used:	TA113 Complex and Flexible Instrument Definition

6.342 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 11, 5
Where used:	TA113 Complex and Flexible Instrument Definition

6.343 freeText1

Description	This field contains the text entered by the participant.
Format	alphanumeric 12

Where used:

RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.344 freeText2

Description

This field contains the text entered by the participant.

Format

alphanumeric 12

Where used:

RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.345 freeText3

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used:
RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.346 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
RD185 Auto Approval Rule Status
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.347 fulfCovTimInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report

6.348 fulfilled

Description: Fulfillment Indicator

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	NO	
1	YES	

Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.349 fulfillmentExplanation

Description: This field provides information about the fulfillment (or missing fulfillment) on complex instrument level and is only used by TD943.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	NO_QUOTE_REQ RESP	No Quote Request Response
2	QR_RSP_TIME_FULF	Quote Request Response Time Fulfilled
3	QR_HLD_TIME_FULF	Quote Request Holding Time Fulfilled
4	QR_HLD_TIME_FAIL	Quote Request Holding Time Failed
5	QR_RSP_TIME_FAIL	Quote Request Response Time Failed

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

6.350 fulfPackEqtInd

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

Where used: TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.351 fulfPackIdxInd

Description: This field indicates whether the market maker package requirement for the minimum number of quotes on index based option products is fulfilled.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

Where used: TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.352 fulfQuoReqViolPct

Description: This field indicates whether the total valid quotes request violation percentage is less than or equal to the monthly allowed violation percentage.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.353 fulfSizeCovInd

Description: This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the larger size requirement is fulfilled. Valid Values: YES and NO

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.354 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

6.355 fulfSpreadCovInd

Description: This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the tighter spread requirement is fulfilled. Valid Values: YES and NO

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.356 fulfViolInd

Description: This field indicates whether the sum of violations is less or equal to the maximum number of tolerated violation days.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.357 fulfVolInd

Description: This field indicates whether the sum of market maker volume is greater than or equal to the required monthly volume.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.358 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 signed 2

Where used: TA115 Total Return Futures Parameters

6.359 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

6.360 futureQty

Description: This field contains the new future quantity provided by the responder.

Format: numeric 13, 4

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

6.361 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.362 graceFactor

Description: This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.

Format: numeric 5, 4

Where used: TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter
TR107 Excessive System Usage Detailed Transaction Report

6.363 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
TR103 Eurex Daily OTR Parameter
TR106 Order to Trade Ratio Detailed Transaction Report

6.364 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. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter
TR106 Order to Trade Ratio Detailed Transaction Report

6.365 halfMtdDays

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

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.366 hdgTyp

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

Format alphanumeric 3

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

Where used: TE545 Daily TES Maintenance

6.367 headroom

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

Format: numeric 5, 4

Where used: TR102 Excessive System Usage Report
TR107 Excessive System Usage Detailed Transaction Report

6.368 highPrc

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

Format: numeric signed 11, 5

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

6.369 inactivated

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0		Active
1	I	Inactive

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.370 incomingOrderIndicator

Description: This field indicates how a CLIP order is processed in the matching.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	CLIP_INCOMING	The CLIP trade side is processed as CLIP incoming (client) order in the matching
2	CLIP_RESTING	The CLIP trade side is processed as CLIP resting (proprietary) order in the matching
3	CLIP_TOLERABLE	The CLIP trade side is processed as CLIP tolerable proprietary order in the matching

Where used: TE590 CLIP Trading Indication

6.371 initDispQty

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

Format: numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.372 initiatingUser

Description: This field indicates the login name of the initiating user who entered the TES trade.

Format: alphanumeric 11

Where used: RD185 Auto Approval Rule Status

6.373 instBusDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.374 instManual

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

Format: alphanumeric 1

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

Where used: TA114 Variance Futures Parameter

6.375 instNam

Description: This field contains the instrument long name.

Format: alphanumeric 30

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.376 instrChgTim

Description: This field displays the instrument change time.

Format: TimeFormat

Where used: TD965 Specialist State Change

6.377 instrumentId

Description	This field contains the unique security ID of the T7 system for instruments, as published in the reference data, used e.g. in the communication with the customers in the ETI interface.
Format	numeric 20
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs PM900 Specialist Performance per Executed Order PM920 ITM Issuer Fulfillment Instrument Level PM930 ITM Issuer Performance Per Executed Order TA113 Complex and Flexible Instrument Definition TA114 Variance Futures Parameter TA115 Total Return Futures Parameters TA116 Decay Split Table TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary 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 TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

6.378 instrumentMnemonic

Description

This field contains an alternate identification of the instrument. In the cash market, it contains an abbreviation of the instrument's long name, which will remain constant. In the derivatives market, it contains the functional identification of the instrument, which may change in exceptional circumstances. These include among others - Corporate Actions, which change the contained strike price or changes of the Trading Calendar, which might change the contained contract date.

Format

alphanumeric 40

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
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
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

6.379 instrumentSubType

Description	This field describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage.
Format	alphanumeric 7

Where used:	TA113 Complex and Flexible Instrument Definition TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary TE810 T7 Daily Trade Confirmation

6.380 instrumentType

Description	This field contains the instrument type code.Cash markets have only simple instruments, and all the others are derivatives specific.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	SIMPLE	Simple Instrument
2	O-STRAT	Standard Option Strategy (Derivatives specific)
3	O-NS-STR	Non-Standard Option Strategy (Derivatives specific)
4	VOLA-STR	Volatility Strategy (Derivatives specific)
5	F-SPREAD	Futures Spread (Derivatives specific)
6	IPS	Inter Product Spread (Derivatives specific)
7	F-STRAT	Standard Futures Strategy (Derivatives specific)
8	PCK-BNDL	Pack and Bundle (Derivatives specific)
9	STRIP	Strip (Derivatives specific)
F	FLEXIBLE	Flexible Instrument (Derivatives specific)
A	V-NS-STR	Non-Standard Options Volatility Strategy (Derivatives specific)

Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs PM900 Specialist Performance per Executed Order PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order
RD185 Auto Approval Rule Status
TA113 Complex and Flexible Instrument Definition
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.381 instrWithoutPriceAbsoluteDly

Description: This field displays the daily absolute number of instruments without price (no trade, no PWT quote).

Format: numeric 9

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.382 instrWithoutPriceAbsoluteMtd

Description: This field displays the month-to-date absolute number of instruments without price (no trade, no PWT quote).

Format: numeric 9

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.383 instrWithoutPricePercentageDly

Description: This field displays the daily percentage rate of instruments without price (no trade, no PWT quote).

Format: numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.384 instrWithoutPricePercentageMtd

Description: This field displays the month-to-date percentage rate of instruments without price (no trade, no PWT quote).

Format: numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.385 instState

Description: This field contains the instrument state.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	CLSD	Closed
2	REST	Restricted
3	BOOK	Book
4	CONT	Continuous
5	AUCT	Auction
6	FREZ	Freeze
7	PREC	Pre-Call

Where used: TD965 Specialist State Change

6.386 instTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.387 internalDescription

Description: This field will display the value which the owner entered while creating Marketwide SMP ID and for the registered BU the value which it entered while registering Marketwide SMP ID.

Format: alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

6.388 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:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation

TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.389 investQualifier

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

Format: alphanumeric 7

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

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.390 isBroker

Description: This field indicates when the TES trade is entered by a broker, i.e. when the initiating user is not an approving trader.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade

Where used:
TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.391 isDisclosed

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:
TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE910 T7 Daily Trade Activity

6.392 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.393 isMarketwideSMP

Description: This flag represents if the SMP ID is Marketwide or not.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	False	Not a Marketwide SMP ID.
2	True	Marketwide SMP ID.

Where used:
TE540 Daily Order Maintenance
TE550 Open Order Detail

6.394 isOnBook

Description: The field denotes if an uploaded TES trade is marked as on-book.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	The TES trade is not marked as on-book
1	T	The TES trade is marked as on-book

Where used:
TE545 Daily TES Maintenance

6.395 issuerIdCod

Description	This fields contains the Issuer..
Format	alphanumeric 5
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order

6.396 isUSFlg

Description	This field contains the information whether a user is US located.
Format	alphanumeric 1

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

Where used:	RD115 User Profile Status

6.397 item

Description	List number of deal from list of all deals struck on this deal date (day)
Format	numeric 6
Where used:	TC610 Xetra EnLight Best Execution Summary TE610 Eurex EnLight Best Execution Summary

6.398 kindOfDepo

Description	This field contains the kind of depository.
Format	alphanumeric 3

Where used:	CB062 Designated Sponsor Refund CB162 Monthly Specialist Refund TC810 T7 Daily Trade Confirmation

6.399 lastNegotiatedPrc

Description	This field contains the Last Negotiated Price and shown to the respondent based on the corresponding Show Last Negotiated Price Flag and Show Last Negotiated PriceQty Flag.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance

6.400 lastNegotiatedQty

Description	This field contains the Last Negotiated Quantity and shown to the respondent based on the corresponding Show Last Negotiated PriceQty Flag.
Format	numeric 13, 4
Where used:	TE600 Eurex EnLight Maintenance

6.401 lateralityIndicator

Description	This field indicates whether a CLIP trading indication involves the client broker and the proprietary broker of a CLIP trading indication are identical (unilateral) or are two different parties (bilateral).
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	UNILATERAL	Client broker and proprietary broker are identical
2	BILATERAL	Client broker and proprietary broker are two different parties

Where used: TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.402 leadParticipant

Description: This fields indicates the name of the lead participant of an investment firm.

Format: alphanumeric 5

Where used: TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.403 leadPartLngName

Description: This fields indicates the long name of the lead participant.

Format: alphanumeric 40

Where used: TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.404 legexecPrc

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

Format: numeric signed 11, 5

Where used: TE545 Daily TES Maintenance
TE547 TES Late Approval Report

6.405 legExecQty

Description	To be filled only for the initiator of the TES trade with the legQty field in the legPriceGrp of the BCTESTradeMessage.
Format	numeric 13, 4
Where used:	TE545 Daily TES Maintenance TE547 TES Late Approval Report

6.406 level

Description	This field contains the level, which determines if the user is allowed to act on behalf of other users in his user group or business unit.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	1	Trader
2	2	Head Trader
3	3	Supervisor

Where used:	RD115 User Profile Status

6.407 limit

Description	This field displays the number of free transactions per member on that day. Calculated by: "ratio" * number of trades.
Format	numeric 11
Where used:	TL001 System Transaction Overview

6.408 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 TR106 Order to Trade Ratio Detailed Transaction Report

6.409 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 TR106 Order to Trade Ratio Detailed Transaction Report

6.410 limitTypeVol

Description	The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MQ Limit. /. non-MQ Limit". NB: For regulatory reasons, this field name contains Vol although it is not a Volume.
Format	alphanumeric 16
Where used:	TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

6.411 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
TR106 Order to Trade Ratio Detailed Transaction Report

6.412 limOrdrPrc

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

Format: numeric signed 11, 5

Where used:
PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order
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

6.413 limType

Description: This field shows the type of transaction limit.

Format: alphanumeric 8

Valid Values	Decodes	Descriptions
A	All	All
S	Standard	Standard
N	No Impact	No Market Data Impact

Where used: CB069 Transaction Report
TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter
TR107 Excessive System Usage Detailed Transaction Report

6.414 limUsageCnt

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

Format: numeric 10, 4

Where used: TR100 Order to Trade Ratio Report
TR106 Order to Trade Ratio Detailed Transaction Report

6.415 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
TR106 Order to Trade Ratio Detailed Transaction Report

6.416 liqClass

Description: This field displays the liquidity class of an equity.

Format: numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor

6.417 liqClassMtd

Description: This field displays the liquidity class of an equity month-to-date.

Format numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor

6.418 liqProvActivity

Description This flag is used to indicate whether an order, quote or TES trade side is related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be counted towards meeting related market making obligations.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.419 logNam

Description This field indicates the login name of the user.

Format alphanumeric 11

Where used: RD115 User Profile Status

6.420 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-'PNAL' PNAL, if the short code belongs to a pending allocation.

Format: alphanumeric 35

Where used: TR161 Identifier Mapping Status
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier

6.421 lowPrc

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

Format: numeric signed 11, 5

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

6.422 lstExchPrc

Description: This field contains the last valid price.

Format: numeric signed 11, 5

Where used: TD930 Daily Trade Statistics

6.423 lstSetlmtPrc_1

Description	This field contains the last settlement price.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.424 lstTrdPrc

Description	This field contains the last trade price.
Format	numeric signed 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.425 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

6.426 matchEvent

Description	This field contains match Event ID - sequential number.
Format	numeric 10
Where used:	TC810 T7 Daily Trade Confirmation TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

6.427 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:
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE595 Cross and Pre-arranged Trades
TE812 Daily Prevented Self-Matches

6.428 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
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE910 T7 Daily Trade Activity

6.429 matchType

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDER	Auto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTION	Continuous auction match events

Where used: TC540 Daily Order Maintenance

6.430 maxCalSprdQty

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

Format: numeric 13, 4

Where used: RD215 Clearing Member Defined TSL Status

6.431 maxCalSprdQtyCM

Description: This field contains the maximum standard TSL quantity for calendar spreads for a given TSL product group and business unit assigned by the clearing member.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.432 maxCalSprdQtyCon

Description: This field contains the maximum TSL consumptions for calendar spreads for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used: RD215 Clearing Member Defined TSL Status

6.433 maxCalSprdQtyETSL

Description: This field contains the maximum exceptional TSL quantity for calendar spreads for a given product and user.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.434 maxCalSprdQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.435 maxCalSprdQtyETSLConperUsrGrp

Description: This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user group for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.436 maxCalSprdQtyETSLperUsrGrp

Description: This field contains the maximum exceptional TSL quantity for calendar spreads for a given product and user group.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.437 maxCalSprdQtySTSL

Description: This field contains the maximum standard TSL quantity for calendar spreads for a given TSL product group and Trading Member.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.438 maxCalSprdQtySTSLCon

Description: This field contains the maximum standard TSL consumption for calendar spreads for a given TSL product group and user for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.439 maxOrderQtyCM

Description: This field contains the maximum standard TSL quantity for on-exchange regular orders for a given TSL product group and business unit assigned by the clearing member.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.440 maxOrderQtyETSL

Description: This field contains the maximum exceptional TSL quantity for on-exchange regular orders for a given product and user.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.441 maxOrderQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for on-exchange regular orders for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.442 maxOrderQtyETSLConperUsrGrp

Description: This field contains the maximum exceptional TSL consumption for on-exchange regular orders for a given product and user group for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.443 maxOrderQtyETSLperUsrGrp

Description: This field contains the maximum exceptional TSL quantity for on-exchange regular orders for a given product and user group.

Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.444 maxOrderQtySTSL

Description	This field contains the maximum standard TSL quantity for on-exchange regular orders for a given TSL product group and Trading Member.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.445 maxOrderQtySTSLCon

Description	This field contains the maximum standard TSL consumption for on-exchange regular orders for a given TSL product group and user for the current business day expressed in percent.
Format	numeric 5
Where used:	RD225 Trading Member Defined TSL Status

6.446 maxOrderValue

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

6.447 maxOrdrQty

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

Format: numeric 13, 4

Where used: RD115 User Profile Status
RD215 Clearing Member Defined TSL Status

6.448 maxOrdrQtyCon

Description: This field contains the maximum TSL consumption for on-exchange regular orders for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used: RD215 Clearing Member Defined TSL Status

6.449 maxPriceDeviation

Description: This field defines the maximum allowed deviation between the TES trade price and the last traded order book price.

Format: numeric 12, 5

Where used: RD185 Auto Approval Rule Status

6.450 maxPriceDeviationUnit

Description: This field defines whether the value in maxPriceDeviation is quoted as absolute or percentage value with respect to the last traded order book price.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	A	Absolute
2	P	Percentage

Where used: RD185 Auto Approval Rule Status

6.451 maxRatioMarket12M

Description: This field contains the max value across all ISIN/currency combinations of the daily report defined as transactions12Month/tradingSec12Month i.e. "ratioMarket12M".

Format: numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.452 maxRatioMarketDate

Description: This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsDate/noSecDate, i.e. "ratioMarketDate".

Format: numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.453 maxRatioMarketMtd

Description: This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsMTD/noSecMTD, i.e. "ratioMarketMtd".

Format: numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.454 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

6.455 maxRatioSingle12M

Description	This field contains the maximum value per product of the daily report defined as transactions12M/tradingSec12M.
Format	numeric 6, 2
Where used:	TR902 Daily Order and Quote Transactions

6.456 maxRatioSingleDate

Description	This field contains the maximum value per product of the daily report defined as noTransactionsDate/noSecDate.
Format	numeric 6, 2
Where used:	TR902 Daily Order and Quote Transactions

6.457 maxRatioSingleMtd

Description	This field contains the maximum value per product of the daily report defined as noTransactionsMTD/noSecMTD.
Format	numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.458 maxRatioVol

Description: This field contains the defined maximum ratio of the instrument group of the respective ISIN.

NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format: numeric 10

Where used: TR101 MiFID II OTR Report

6.459 maxSpread

Description: Maximal spread of quotes with bid price in the range of minimum tick size and upper bid price for this interval.

Format: numeric 24, 5

Where used: TR105 Minimum Quotation Requirement

6.460 maxSpreadSMCIncrement

Description: Maximum Spread SMC Increment.

Format: numeric 24

Where used: TR105 Minimum Quotation Requirement

6.461 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 13, 4
Where used:	RD215 Clearing Member Defined TSL Status

6.462 maxTESQtyCM

Description	This field contains the maximum TSL quantity for TES trades for a given TSL product group and business unit assigned by the clearing member.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.463 maxTESQtyCon

Description	This field contains the maximum TSL consumption for TES trades for a given TSL product group for a business unit for the current business day expressed in percent.
Format	numeric 5
Where used:	RD215 Clearing Member Defined TSL Status

6.464 maxTESQtyETSL

Description	This field contains the maximum exceptional TSL quantity for TES trades for a given product and user.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.465 maxTESQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for TES trades for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.466 maxTESQtyETSLConperUsrGrp

Description: This field contains the maximum exceptional TSL consumption for TES trades for a given product and user group for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.467 maxTESQtyETSLperUsrGrp

Description: This field contains the maximum exceptional TSL quantity for TES trades for a given product and user group.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.468 maxTESQtySTSL

Description: This field contains the maximum standard TSL quantity for TES trades for a given TSL product group and user.

Format: numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.469 maxTESQtySTSLCon

Description: This field contains the maximum standard TSL consumption for TES trades for a given TSL product group and user for the current business day expressed in percent.

Format: numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.470 maxTradeQty

Description: This field contains the Auto approval rule can be applied if the TES trade side quantity is less than or equal to the value provided in this field. Relevant only for Derivatives Market.

Format: numeric 13, 4

Where used: RD185 Auto Approval Rule Status

6.471 maxTradeValue

Description: This field specifiesthat the auto approval rule can be applied if the TES trade side value is less than or equal to the value provided in this field. Relevant only for Cash Market.

Format: numeric 13, 4

Where used: RD185 Auto Approval Rule Status

6.472 membCcpClgIdCod

Description: This field indicates the CCP clearning member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.473 membClgIdCod

Description This field indicates the general clearing member or direct clearing member.

Format alphanumeric 5

Where used: RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TT135 Risk Event Report

6.474 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

TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.475 membExchIdCod

Description: This field contains the exchange member.

Format: alphanumeric 5

Where used:
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.476 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:	TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider 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 TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance TD963 Daily Eurex EnLight RFQ Fulfillment - detailed TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.477 membExcIdCodSubm

Description	This field contains the exchange member ID of the submitter of a state change.
Format	alphanumeric 5
Where used:	TD965 Specialist State Change

6.478 membId

Description	This field contains the member ID.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance

TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
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
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.479 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
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
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.480 membPrvDayServFeeAmnt

Description: This field contains the previous day service fee amount of the member.

Format: numeric signed 15, 2

Where used:
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.481 membPrvMthServFeeAmnt

Description: This field contains the previous month service fee amount of the member.

Format: numeric signed 15, 2

Where used:
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.482 membYtdServFeeAmnt

Description: This field contains the member yield service fee amount.

Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.483 minimumSmcDuration

Description	This field indicates the minimum duration of SMC per product and month.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.484 minimumSmcDurationFulfInd

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

6.485 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 TR103 Eurex Daily OTR Parameter TR106 Order to Trade Ratio Detailed Transaction Report

6.486 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 11, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter TR106 Order to Trade Ratio Detailed Transaction Report

6.487 minQuoteQtyTimePercentageDly

Description	This field displays the daily minimum quote quantity fulfillment over time in percentage.
Format	numeric 5, 2
Where used:	PM910 ITM Issuer Fulfillment Aggregated PM920 ITM Issuer Fulfillment Instrument Level

6.488 minQuoteQtyTimePercentageMtd

Description	This field displays the month-to-date minimum quote quantity fulfillment over time in percentage.
Format	numeric 5, 2
Where used:	PM910 ITM Issuer Fulfillment Aggregated PM920 ITM Issuer Fulfillment Instrument Level

6.489 minQuoteSize

Description	Minimum quote size to be compared with the order quantity of the respective quote leg.

Format numeric 15

Where used: TR105 Minimum Quotation Requirement

6.490 minQuoteSizeSMC

Description Minimum quote size SMC.

Format numeric 15

Where used: TR105 Minimum Quotation Requirement

6.491 mktGrpNam

Description This field contains the market group name. This could either be a product assignment group or and an entire market.

Format alphanumeric 8

Where used: CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB162 Monthly Specialist Refund
RD110 User Profile Maintenance
RD115 User Profile Status
RD185 Auto Approval Rule Status
TL001 System Transaction Overview
TT133 Trading Risk Events

6.492 mktUndlyPrc

Description This field contains the market underlying price which is used to calculate the intraday realised variance for Variance Futures.

Format numeric signed 11, 5

Where used: TE545 Daily TES Maintenance
TE810 T7 Daily Trade Confirmation

6.493 mktWideMatchInstCrossIdExpDat

Description: This field provides the expiration date of the Marketwide SMP ID, default is 31.12.9999.

Format: DateFormat

Where used: RD235 Marketwide SMP ID Status
TE540 Daily Order Maintenance
TE550 Open Order Detail

6.494 mktWideMatchInstCrossIdLastModDate

Description: This field provides the date stating Last modified Market wide SMP ID.

Format: DateFormat

Where used: RD235 Marketwide SMP ID Status

6.495 mktWideMatchInstCrossIdSts

Description: This field represents the status of the Marketwide SMP ID.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Pending Active	Marketwide SMP ID is pending for activation.
2	Active	Marketwide SMP ID is active.

Where used: RD235 Marketwide SMP ID Status

6.496 mmBase

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

Format: numeric 12

Where used:
TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter
TR107 Excessive System Usage Detailed Transaction Report

6.497 mmPackCod

Description: This field contains the Market Maker Package on that trading day if applicable (depends on the product).

Format: alphanumeric 5

Where used:
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.498 mmpActivity

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	CHK	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

6.499 mmpDelta

Description: This field contains the market marker protection delta.

Format: numeric 14, 4

Where used: TT132 Market Maker Protection

6.500 mmpPercent

Description: This field contains the market marker protection percent.

Format: numeric 10

Where used: TT132 Market Maker Protection

6.501 mmpReason

Description: This field contains the mmp reason.

Format: alphanumeric 1

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

Where used: TT132 Market Maker Protection

6.502 mmPrgrmCod

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

Format: alphanumeric 4

Where used:
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.503 mmpTimeWindow

Description: This field contains the market marker protection time window.

Format: numeric 10

Where used: TT132 Market Maker Protection

6.504 mmpVega

Description: This field contains the market marker protection vega.

Format: numeric 14, 4

Where used: TT132 Market Maker Protection

6.505 mmpVolume

Description: This field contains the market marker protection volume.

Format: numeric 14, 4

Where used: TT132 Market Maker Protection

6.506 mmReq

Description: This field shows Market Maker requirement to be fulfilled on that trading day to be eligible for Market Maker fee structure for that Month.

Format: numeric 6, 4

Where used:
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.507 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

6.508 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

6.509 mqBaseFactorCnt

Description: This field contains the MQ base Factor depending on the spread quality for the transaction based Order to Trade Ratio (OTR).

Format: numeric 17, 4

Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter TR106 Order to Trade Ratio Detailed Transaction Report

6.510 mqBaseFactorVol

Description	This field contains the MQ base Factor depending on the spread quality for the volume based Order to Trade Ratio (OTR).
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter TR106 Order to Trade Ratio Detailed Transaction Report

6.511 mrtyDat

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

6.512 mtdDays

Description	This field contains the total trading days till date
Format	numeric 2
Where used:	TD964 MTD Eurex EnLight Performance TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report

6.513 mtdNoEquProdsFulfilPack

Description: This field contains the number of single products (e.g. equity options or futures) as part of the package which the members have fulfilled mtd.

Format: numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.514 mtdNoIdxProdsFulfilPack

Description: This field contains the number of index based products as part of the package which the members have fulfilled mtd.

Format: numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.515 mtdTesVol

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

Format: numeric 13, 4

Where used: TE930 T7 Daily Trade Statistics

6.516 mtdTotVol

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

Format: numeric 13, 4

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

6.517 mthPackReqEqt

Description	This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.518 mthPackReqIdx

Description	This field containes the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.519 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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.520 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

6.521 mthReqViol

Description	This field contains the number of maximum tolerated days with violation and is equal to *nbrTolViolDays*.
Format	numeric 5
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.522 mthReqVol

Description	This field contains the required monthly volume.
Format	numeric 13, 4
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.523 nationalIDCountryCode

Description	This field states the country code of the NationalID submitted by the member.

Format	alphanumeric 2
Where used:	TR161 Identifier Mapping Status TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.524 nationalIDPriority

Description	This field states the priority of the NationalID submitted by the member.
Format	alphanumeric 1
Where used:	TR161 Identifier Mapping Status TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.525 nbrEqtOptToBeQuot

Description	This field contains the number of equity products on which the members have to place quotes as an obligation to a market maker program.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.526 nbrExrPrcToBeQuot

Description	This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.
Format	numeric 5

Where used: TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.527 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: TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.528 nbrOfAllRLP

Description: This field displays the number of all RLPs in one instrument on this trading day.

Format: numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

6.529 nbrOfRetailOrdersAllRLP

Description: This field displays the number of RLP orders of all RLPs in one instrument on this trading day.

Format: numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

6.530 nbrOfRetailOrdersAllRLPMtd

Description	This field displays the number of RLP orders of all RLPs in one instrument month-to-date.
Format	numeric 13
Where used:	PM700 Xetra Retail Liquidity Provider

6.531 nbrOfRetailQuotesAllRLP

Description	This field displays the number of RLP quotes of all RLPs in one instrument on this trading day.
Format	numeric 13
Where used:	PM700 Xetra Retail Liquidity Provider

6.532 nbrOfRetailQuotesAllRLPMtd

Description	This field displays the number of RLP quotes of all RLPs in one instrument month-to-date.
Format	numeric 13
Where used:	PM700 Xetra Retail Liquidity Provider

6.533 nbrOfRetailTradesAllRLP

Description	This field displays the number of trades from RLP quotes and RLP orders of all RLPs in one instrument on this trading day.
Format	numeric 13
Where used:	PM700 Xetra Retail Liquidity Provider

6.534 nbrOfRetailTradesAllRLPMtd

Description	This field displays the number of trades from RLP quotes and RLP orders of all RLPs in one instrument month-to-date.
Format	numeric 13
Where used:	PM700 Xetra Retail Liquidity Provider

6.535 nbrTolViolDays

Description	This field contains the number of maximum tolerated days with violation in the market maker program.
Format	numeric 5
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.536 nettCoeff

Description	The Netting Coefficient will be a weight assigned to Future Spread quantities in the context of the Pre-Trade Risk functionality.
Format	numeric 5, 4
Where used:	TT136 Pre-trade Risk Control

6.537 newFuturePrc

Description	This field contains the calculated new future price based on the new reference price.
Format	numeric signed 11, 5

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

6.538 newOptionPrc

Description: This field contains the calculated new option price based on the new reference price.

Format: numeric signed 11, 5

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

6.539 newRefPrc

Description: This field contains the reference price provided by the responder.

Format: numeric signed 11, 5

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

6.540 nextBusDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.541 nextTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.542 noFillReason

Description: This field provides the reason why the quote was not chosen for the deal.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	P	Price was not top of quote book.
2	R	Price was TOB, but Requester choose Random and quote side was not selected by the random algorithm.
3	M	The requester manually selected the quote side.

Where used: TC600 Xetra EnLight Maintenance

6.543 nomVal

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

Format: numeric 13, 4

Where used:
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
TE545 Daily TES Maintenance

6.544 noOfRespondents

Description: This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag.

Format: numeric 9

Where used:	TC600 Xetra EnLight Maintenance TE600 Eurex EnLight Maintenance

6.545 noRmmInstrumentsFulfilled

Description	This field contains the number of instruments per product and day where the 50% coverage requirement is fulfilled for RMM measurement.
Format	numeric 5
Where used:	TD983 Regulatory Market Making MTD

6.546 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

6.547 noSecDate

Description	This field contains the daily number of seconds an ISIN/currency combination (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

6.548 noSecMtd

Description
This field contains the month-to-date number of seconds an ISIN/currency combinatin (for Cash Markets) or Product (for Derivatives arkets) was available for trading on the respective reporting day.

Format
numeric 7

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

6.549 noTransactionsDate

Description
This field contains the number of relevant order and quote messages per ISIN/ currency combination (for Cash Market) or per Product (for Derivatives Market) each participant (member ID) sent to the exchange on the report date.

Format
numeric 9

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

6.550 noTransactionsDateIsin

Description
This new field sums up noTransactionDate over all participants/members of an investment firm in an ISIN/currency combination.

Format
numeric 10

Where used:
TR901 MiFID II Message Rate Report

6.551 noTransactionsMtd

Description
This field contains the number of relevant order and quote messages for the report month per ISIN/currency combination (for Cash Markets) or per Product (for Derivatives Markets) for each participant send to the exchange.

Format numeric 10

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

6.552 noTransactionsMtdIsin

Description This field sums up noTransactionMtd over all participants/members of an investment firm in an ISIN/currency combination.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

6.553 numAU

Description This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.554 numAUMtd

Description This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date..

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.555 numAUQuoted

Description: This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format: numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.556 numAUQuotedMtd

Description: This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

Format: numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.557 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

6.558 numberOfLegs

Description	This field contains the number of legs of the complex instrument (values 1 - 99).
Format	numeric 2
Where used:	TA113 Complex and Flexible Instrument Definition TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.559 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

6.560 numbOfTa

Description	This field displays the number of transactions on the respective day.
Format	numeric 9
Where used:	TL001 System Transaction Overview

6.561 numbOfTr

Description	This field displays the number of trades on the respective day.
Format	numeric 9

Where used:	TL001 System Transaction Overview

6.562 numInstrumentsRequired

Description	Number of Instruments required.
Format	numeric 12
Where used:	TR105 Minimum Quotation Requirement

6.563 numOA

Description	This field displays the number of opening auction in one instrument on this trading day.
Format	numeric 13
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.564 numOAMtd

Description	This field displays the number of opening auctions in one instrument month-to-date.
Format	numeric 13
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.565 numOAQuoted

Description	This field displays the number of quoted opening auction in one instrument on this trading day.
Format	numeric 13
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.566 numOAQuotedMtd

Description	This field displays the number of quoted opening auctions in one instrument month-to-date.
Format	numeric 13
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.567 numQuotDays

Description	This field displays the number of quoting days in one instrument month-to-date.
Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.568 numTradesDS

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.569 numTradesDSMtd

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.570 numTradesMM

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.571 numTradesMMMtd

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.572 numTradesParticipant

Description: This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.573 numTradesParticipantMtd

Description: This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor

6.574 numTradesSMC

Description	This field shows the total number of trades during stressed market conditions in one instrument on this trading day.
Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.575 numTradesSMCMtd

Description	This field shows the total number of trades during stressed market conditions in one instrument month-to-date.
Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.576 numTrdDays

Description	This field displays the number of trading days in one instrument month-to-date.
Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.577 numUnitsDS

Description

This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format

numeric 13

Where used:

PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.578 numUnitsDSMtd

Description

This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format

numeric 13

Where used:

PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.579 numUnitsMM

Description

This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.580 numUnitsMMMtd

Description	This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.
Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.581 numUnitsParticipant

Description	This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.
Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor

6.582 numUnitsParticipantMtd

Description	This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.
Format	numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.583 numUnitsSMC

Description: This field shows the total number of traded units during stressed market conditions in one instrument on this trading day.

Format: numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.584 numUnitsSMCMtd

Description: This field shows the total number of traded units during stressed market conditions in one instrument month-to-date.

Format: numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.585 numVola

Description: This field displays the number of volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.586 numVolaMtd

Description: This field displays the number of volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.587 numVolaQuoted

Description: This field displays the number of quoted volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.588 numVolaQuotedMtd

Description: This field displays the number of quoted volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.589 offBookCmMaxCon

Description	This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.
Format	numeric 3
Where used:	TT136 Pre-trade Risk Control

6.590 offBookCmMaxConTim

Description	This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.
Format	TimeFormat
Where used:	TT136 Pre-trade Risk Control

6.591 offBookExchMaxCon

Description	This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.
Format	numeric 3
Where used:	TT136 Pre-trade Risk Control

6.592 offBookExchMaxConTim

Description	This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.593 offBookRiskGrpMaxCon

Description This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.594 offBookRiskGrpMaxConTim

Description This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.595 offerPrc

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

Format numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.596 offerQty

Description: This field contains the Top of Book Offer Quantity.

Format: numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.597 omv

Description: This field contains the order market value.

Format: numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

6.598 onBookCmMaxCon

Description: This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used: TT136 Pre-trade Risk Control

6.599 onBookCmMaxConTim

Description: This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used: TT136 Pre-trade Risk Control

6.600 onBookExchMaxCon

Description: This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used: TT136 Pre-trade Risk Control

6.601 onBookExchMaxConTim

Description: This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used: TT136 Pre-trade Risk Control

6.602 onBookRiskGrpMaxCon

Description: This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format	numeric 3
Where used:	TT136 Pre-trade Risk Control

6.603 onBookRiskGrpMaxConTim

Description	This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.
Format	TimeFormat
Where used:	TT136 Pre-trade Risk Control

6.604 openBuyOrders

Description	This field indicates total number of open buy orders.
Format	numeric 9
Where used:	TC550 Open Order Detail TE550 Open Order Detail

6.605 openBuyVolume

Description	This field indicates total (remaining) quantity of open buy orders.
Format	numeric 13, 4
Where used:	TC550 Open Order Detail TE550 Open Order Detail

6.606 openQuantity

Description: This field contains the remaining open quantity of a CLIP trade side. In case of a generated CLIP tolerable broker order this corresponds to the available but not executed quantity for a CLIP trade side at a match step.

Format: numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.607 openSellOrders

Description: This field indicates total number of open sell orders.

Format: numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.608 openSellVolume

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

Format: numeric 13, 4

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.609 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 RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary TE810 T7 Daily Trade Confirmation

6.610 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 13, 4
Where used:	TE930 T7 Daily Trade Statistics

6.611 opnPrc

Description	This field contains the opening price on the current day.
Format	numeric signed 11, 5
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

6.612 optionalResponse

Description	This field indicates whether the response is optional (YES) or mandatory (NO). To accommodate potential imprecision in strike price window determination, requests for quotes will be considered valid if the option legs in strategy instruments are positioned just one strike below or above the designated strike price window.

Format alphanumeric 3

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

6.613 optionQty

Description This field contains the option quantity of the deal provided by the responder.

Format numeric 13, 4

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

6.614 optTrnIdNo

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

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.615 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 13, 4

Where used: TE545 Daily TES Maintenance

6.616 orderedVol

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

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report
TR106 Order to Trade Ratio Detailed Transaction Report

6.617 orderedVolPercentage

Description This field provides percentage of the Ordered Volume of the respective session/user (defined as the respective ordered volume divided by the total ordered volume of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

6.618 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
TR106 Order to Trade Ratio Detailed Transaction Report

6.619 ordersCntPercentage

Description This field provides percentage of the Orders Count of the respective session/user (defined as the respective Orders Count divided by the total Orders Count of the respective member firm in the respective product on the respective day. The number is shown in percentage points.

Format numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

6.620 orderVol

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

Format: alphanumeric 17

Where used:
CB042 Fee Per Executed Order
CB060 Fee Statement
CB069 Transaction Report
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
TR106 Order to Trade Ratio Detailed Transaction Report

6.621 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
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.622 ordrMktVal

Description	This field contains order market value.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.623 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 CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB442 DBDX Fee Per Executed Order

6.624 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

6.625 ordrQty

Description: This field contains the remaining order quantity of the transaction, which has not been executed yet.

Format: numeric 13, 4

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

6.626 ordrQty1

Description: This field contains the number of orders.

Format: numeric 13

Where used:
CB060 Fee Statement
CB068 Transaction Overview
CB160 Fee Statement T7 Boerse Frankfurt
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.627 ordrTyp

Description: This field contains the order type.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

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

6.628 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: RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.629 otrMktGrp

Description: This field displays market group of the OTR concept.

Format: alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.630 otrNo

Description: This field provides the value of the OTR based on numbers.

Format	numeric 15, 4
Where used:	TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

6.631 otrVol

Description	This field displays order to trade ratio month to date. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.
Format	numeric 15, 4
Where used:	TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

6.632 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 10
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD982 Special Report French Equity Options

6.633 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

6.634 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection

TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.635 participRateAU

Description

This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format

numeric 5, 2

Where used:

PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.636 participRateAUMtd

Description

This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

Format

numeric 5, 2

Where used:

PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.637 participRateCT2sided

Description: This field displays the participation rate of this RLP with Bid and Ask in continuous trading without auctions or volatility interruptions in one instrument on this trading day.

Format: numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.638 participRateCT2sidedMtd

Description: This field displays the participation rate of this RLP with Bid and Ask in continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore calculated as the average of daily coverages.

Format: numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.639 participRateCTAskOnly

Description: This field displays the participation rate of this RLP with Ask only in continuous trading without auctions or volatility interruptions in one instrument on this trading day.

Format: numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.640 participRateCTAskOnlyMtd

Description: This field displays the participation rate of this RLP with Ask only in continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore calculated as the average of daily coverages.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.641 participRateCTBidOnly

Description This field displays the participation rate of this RLP with Bid only in continuous trading without auctions or volatility interruptions in one instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.642 participRateCTBidOnlyMtd

Description This field displays the participation rate of this RLP with Bid only in continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore calculated as the average of daily coverages.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.643 participRateOA

Description This field displays the participation rate in the opening auction in one instrument on this trading day.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.644 participRateOAMtd

Description: This field displays the participation rate in all opening auctions in one instrument month-to-date.Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

Format: numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.645 participRateVola

Description: This field displays the participation rate in volatility interruptions in one instrument on this trading day.

Format: numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.646 participRateVolaMtd

Description: This field displays the participation rate in volatility interruptions in one instrument month-to-date.Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

Format numeric 5, 2

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.647 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.648 partSubGrpCod

Description: This field identifies the subgroup of the user.

Format: alphanumeric 3

Where used: TD965 Specialist State Change

6.649 passiveTrdDSRate

Description: This field displays the passive value in the M account of one Designated Sponsor in relation to the passive value on T7 Xetra in one instrument on this trading day.

Format: numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.650 passiveTrdValueDS

Description: This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument on this trading day.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.651 passiveTrdValueDSMtd

Description This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.652 passiveTrdValueXETR

Description This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument on this trading day.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.653 passiveTrdValueXETRMtd

Description This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.654 pendingDeletion

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

Format: alphanumeric 1

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

Where used:
TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.655 perf

Description: This field contains the performance in percent.

Format: numeric 3

Where used:
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.656 persistent

Description: This field contains the information of the order presistency status

Format: alphanumeric 1

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

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

6.657 pinCode

Description: This field contains the encrypted PINCode of a user. For security reasons, the PIN is not displayed. Thus, the field displays whether a PINCode is set by indicating it as ****.

Format: alphanumeric 4

Where used: RD115 User Profile Status

6.658 postCalcInd

Description: This field indicates whether and which post-calculation had been performed.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
N	N	None
E	E	Exclusion,partial
X	X	Exclusion,whole day
B	B	Best Case

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.659 prc

Description: This field contains the Price of the quote side.

Format: numeric signed 11, 5

Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.660 prefSettlAcct

Description	This field contains the preferred settlement account.
Format	alphanumeric 35
Where used:	RD115 User Profile Status

6.661 prefSettlLocat

Description	This field contains the preferred settlement location and is only relevant for Cash Market.
Format	alphanumeric 5
Where used:	RD115 User Profile Status

6.662 prelimUnderlying

Description	This field represents the Preliminary Underlying Price, which is used for the preliminary trading to clearing trade price conversion in Total Return Futures. It is equal to the previous day's underlying close price.
Format	numeric signed 12, 8
Where used:	TA115 Total Return Futures Parameters

6.663 prevDayClassRule

Description	This field states the class Rule of the long value for a given short code ID for the previous day.
Format	alphanumeric 1
Where used:	TR168 Non-Consistency Identifier

6.664 prevDayLongValue

Description	This field states the long value for a given short code ID for the previous day.
Format	alphanumeric 35
Where used:	TR168 Non-Consistency Identifier

6.665 prevDayValidFrom

Description	This field states the valid from date for a given short code ID for the previous day
Format	DateFormat
Where used:	TR168 Non-Consistency Identifier

6.666 prevDayValidTo

Description	This field states the valid to date for a given short code ID for the previous day
Format	DateFormat
Where used:	TR168 Non-Consistency Identifier

6.667 prevNationalIDCountryCode

Description	This field states the country code of the NationalID of the long value for a given short code ID for the previous day.
Format	alphanumeric 2
Where used:	TR168 Non-Consistency Identifier

6.668 prevNationalIDPriority

Description	This field states the priority of the NationalID of the long value for a given short code ID for the previous day.
Format	alphanumeric 1
Where used:	TR168 Non-Consistency Identifier

6.669 priceDecomposition

Description	This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member
3	BASKET	Basket Trade

Where used:	TE810 T7 Daily Trade Confirmation

6.670 primaryContract

Description: This field is a binary indicator set to YES for instruments with a regular expiration pattern (ContractCycleType) "monthly", "quarterly", "semi-annually", "annualy" and NO for instruments with a regular expiration pattern "daily" and "weekly".

Format: alphanumeric 3

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

6.671 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

6.672 priorityTime

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

Format: TimeFormat18

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

6.673 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

6.674 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 8, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter TR106 Order to Trade Ratio Detailed Transaction Report

6.675 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. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.
Format	numeric 8, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter TR106 Order to Trade Ratio Detailed Transaction Report

6.676 prodManual

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

Format: alphanumeric 1

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

Where used: TA114 Variance Futures Parameter

6.677 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
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.678 prodTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.679 prodTypId

Description: This field indicates the product type ID, which is the combination of product line and product type code.

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
FBND		Bond Future
FCRD		Credit Default Future
FCUR		Currency Future
FENE		Energy Future
FINT		Interest Future
FINX		Index Future
FIPS		Futures Inter-Product Spread
FSTK		Stock Future
FVOL		Volatility Future
OCUR		Currency Option
OFBD		Bond Future Option
OFEN		Energy Future Option
OFIT		Interest Future Option
OFIX		Index Future Option
OFVL		Option on Vola Future
OINX		Index Option
OSTK		Stock Option

Where used:
TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report

6.680 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR105 Minimum Quotation Requirement
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.681 productCategory

Description: This field contains the product category such as Investment Products, Leverage Products, Exotic Leverage Products, Plain Vanilla Warrants, etc.

Format: alphanumeric 50

Where used:
PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order

6.682 prodVolM

Description: This field contains the monthly product volume of the market maker account of the member.

Format: numeric signed 12, 4

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

6.683 prvUpdDat

Description: This field contains the date of the previous update.

Format: DateFormat

Where used:
RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance
RD230 Marketwide SMP ID Maintenance

6.684 ptrActivity

Description: The type of maintenance activity. Deletions are reported as modifications. Reported is also the internal reload of existing limits by T7 at the time of system start-up.

Format: alphanumeric 6

Valid Values	Decodes	Descriptions
1	ADD	Add
2	ADDMOD	Modify (includes deletions)
4	LOA	Reloaded

Where used: TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.685 ptrLimitType

Description: Distinguishes between limits that have been set by the exchange, by the clearing member or by the member himself.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
1	EXC	Exchange
2	CLE	Clearing Member
3	MEM	Member

Where used: TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.686 ptrScope

Description: Distinguishes between on-book trading and off-book trading.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	ORD	On-Book Trading
2	TES	Off-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

6.687 ptrUserGroup

Description: The PTR user group, for which a Pre-Trade Risk limit has been set.

Format: alphanumeric 3

Where used: TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.688 publicInformation

Description: This field provides the Additional Information on the beneficiary Owner to differentiate in case the Beneficiary owner is non-unique.

Format: alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

6.689 publishPrice

Description: This field indicates whether the agreed price of a CLIP trading indication is disclosed in the CLIP announcement.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	The agreed price is disclosed
0	N	The agreed price is not disclosed

Where used: TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.690 publishQtyFlg

Description: This field indicates whether the agreed quantity of a CLIP trading indication is disclosed in the CLIP announcement.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	The agreed quantity is disclosed
0	N	The agreed quantity is not disclosed

Where used: TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.691 publishSide

Description: This field indicates whether the agreed client side of a CLIP trading indication is disclosed in the CLIP announcement.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	The agreed client side is disclosed
0	N	The agreed client side is not disclosed

Where used: TE590 CLIP Trading Indication

6.692 pullInTime

Description: This field shall be required to capture the Pull-In time of Xetra and Eurex EnLight quote.

Format: TimeFormat18

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.693 qrsQuoteId

Description: This field represents the Quote Id for Quote Request Solution.

Format: numeric 8

Where used: TC540 Daily Order Maintenance

6.694 qty

Description: This field contains the Quantity of the Quote Side

Format: numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.695 qtyFixed

Description: This flag indicates whether the Quantity is fixed.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.696 quoInd

Description: This field indicates whether it is a quote or an order.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
O	O	Order
Q	Q	Quote

Where used: CB062 Designated Sponsor Refund

6.697 quoReqTot

Description: This field contains 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

6.698 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.699 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

6.700 quoteAvailTimePercentageDly

Description: This fields displays the daily quote availability time in percentage.

Format: numeric 5, 2

Where used:
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.701 quoteAvailTimePercentageMtd

Description: This fields displays the month-to-date quote availability time in percentage.

Format: numeric 5, 2

Where used:
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.702 quoteFreeText1

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

Format: alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

6.703 quoteId

Description: This field contains the Quote ID generated by the Selective RFQ Service.

Format: alphanumeric 20

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.704 quotePerformance

Description: This field contains Quote Performance of a Market Maker on that trading day

Format: numeric 6, 4

Where used:
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.705 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 16, 4

Where used:
TR100 Order to Trade Ratio Report
TR106 Order to Trade Ratio Detailed Transaction Report

6.706 quoteWeightingCoeff

Description: This field contains the Quote Weighting Coefficient , which will be a weight assigned to options quotes in the context of the Pre-Trade Risk Limits functionality.

Format: numeric 5, 4

Where used: TT136 Pre-trade Risk Control

6.707 quotingFrequency

Description: This field indicates the chosen quoting frequency for Xetra EnLight quotes that also governs the Xetra EnLight quote information distribution.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	HF	High frequency Xetra EnLight quotes.
1	LF	Low frequency Xetra EnLight quotes.

Where used: TC600 Xetra EnLight Maintenance

6.708 quotQty

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

Format: numeric 13, 4

Where used: CB068 Transaction Overview

6.709 randHighQty

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

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.710 randLowQty

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

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.711 ratingInstrMtd

Description This field displays the rating of Designated Sponsor in an instrument month-to-date.

Format alphanumeric 5

Where used: PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.712 ratio

Description This field contains the instrument leg ratio (values 1 - 9999).

Format numeric 4

Where used: TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.713 ratioMarket12M

Description
This field is defined as the sum of Transactions12M of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of tradingSec12Month of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Format
numeric 6, 2

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

6.714 ratioMarketDate

Description
This field is defined as the sum of noTransactionsDate of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Format
numeric 6, 2

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

6.715 ratioMarketMtd

Description
This field is defined as the sum of noTransactionsMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of noSecMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Format
numeric 6, 2

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

6.716 ratioSingle12M

Description: This field contains the ratio of an ISIN/currency combination (for Cash Market) or Products (for Derivatives Market) as yearly value calculated by dividing 'transactions12M' by 'tradingSec12M' excluding the report month.

Format: numeric 6, 2

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

6.717 ratioSingleDate

Description: This field contains the ratio of an ISIN/currency combination on the respective date calculated by dividing "noTransactionsDate" by "noSecDate". Please consider all members of an investment firm by counting the sum of noTransactionsDate.

Format: numeric 6, 2

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

6.718 ratioSingleMtd

Description: This field contains the ratio of an ISIN/currency combination as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd". Please consider all members of an investment firm by counting the sum of noTransactionsMTD.

Format: numeric 6, 2

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

6.719 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

6.720 realisedVola

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

6.721 reason

Description	This field contains the reason of activity reported.
Format	numeric 4

Valid Values	Decodes	Descriptions
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
14	AddOrdDefIOC	ADD ORDER DEFERRED IOC
15	ModOrdDefIOC	MODIFY ORDER DEFERRED IOC
16	DefTxnTimExp	DEFERRED TXN TIMER EXPIRED
17	PtrDisblMemb	PTR DISABLE MEMBER
18	CA-S	Trading model Continuous Auction with Specialist
19	ChgSpc	Change of Specialist
21	LpQuo	AUTO DELETE LP QUOTE
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
24	ResInstrStat	RESET INSTRUMENT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
31	OutVolaBnd	PRC OUTSIDE VOLA BOUNDARY
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
38	PdNew	Pending New
39	PdRepl	Pending Replace
40	PdCncl	Pending Cancel
41	PdNewApl	Pending New Applied
42	PdReplApl	Pending Replace Applied

43	PdCnclApl	Pending Cancel Applied
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
57	CommAuct	COMMIT AUCTION
58	OrdExpIday	ORDER EXPIRATION INTRADAY
59	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
60	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
61	SAOrdAct	Special Auction Only Order Activation
62	SAOrdInact	Special Auction Only Order Inactivation
64	OCOtrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE
77	IBBO	IBBO UPDATE

78	DataCh	REFERENCE DATA UPDATE ADD
79	DataCh	REFERENCE DATA UPDATE CHANGE
80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
95	PdOrdNotFnd	Pending Order Not Found
96	PdPers	Pending Persist
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	NoOppPriceForMO	NO OPPOSITE PRICE FOR MARKET ORDER
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
115	TickSizChg	TICK SIZE CHANGE
116	BOCQuoBidCncl	BOC QUOTE BID SIDE CANCELLED
117	BOCQuoAskCncl	BOC QUOTE ASK SIDE CANCELLED
118	PLPQuoBidCncl	PLP QUOTE BID SIDE CANCELLED
119	PLPQuoAskCncl	PLP QUOTE ASK SIDE CANCELLED
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
128	RecovCplInitSt	RECOVERY COMPLETED INITIAL START
129	RecovCplIdaySt	RECOVERY COMPLETED INTRADAY START
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecQRS	RECOV QRS ORDER DELETE
140	RecBU	RECOV NONEXISTENT OWNING BUID
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
149	RecovIntQty	RECOV INVALID QTY
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
159	RetrPostEOD	RETRY POST END OF DAY
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED

165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
170	InsuffCntrElig	INSUFFICIENT CONTRACT ELIGIBILITY
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
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDlOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
210	SMCTimExp	SMC TIMER EXPIRED

211	SMCAutoDet	SMC AUTO DETECTION
212	SMCMsMaint	SMC MS MAINTENANCE
213	SMCForgnTrig	SMC FOREIGN TRIGGER
214	QRSLTExp	QRS RFQ LIFE TIMER EXPIRED
215	QRSRepLTExp	QRS RFQ REPLY LIFE TIMER EXPIRED
216	QRSOrdLPExp	QRS ORDER LIFE TIMER EXPIRED
221	CMLvlLimBr	CM LEVEL LIMIT BREACH
222	CMLvlNCMLimBr	CM LEVEL NCM LIMIT BREACH
223	RelCMLvlLim	RELEASE CM LEVEL LIMITS
230	PWTQuo	PRICE WITHOUT TURNOVER QUOTE
232	KOInstr	KNOCK OUT INSTRUMENT
240	AddCLIPTrdReq	CLIP ADD TRADE REQUEST
241	DelCLIPTrdSid	CLIP DELETE TRADE SIDE REQUEST
242	CLIPImprTimExp	CLIP IMPROVEMENT TIMER EXPIRED
243	CLIPArrgTimExp	CLIP ARRANGEMENT TIMER EXPIRED
244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPClntOrd	CLIP ADD CLIENT ORDER
247	AddCLIPPropOrd	CLIP ADD PROP ORDER
248	GenCLIPTolOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	QRSRepReq	QRS RFQ REPLY REQUEST
251	CLIPcrossorderTime	CLIP CROSS ORDER TIME EXPIRED
252	CAInstrValFail	CA INSTRUMENT VALIDATION FAILED
253	SchedDelBU	Scheduled Deletion for BU
254	RecovBUEvt	Recovery Business Unit Event

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades

6.722 rebPrc

Description: This field contains the rebate in percent.

Format: numeric 8, 4

Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

6.723 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

6.724 refFeeAmnt

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

6.725 refPrc

Description	This field contains the Reference Price provided by the Requester.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.726 registerSmart

Description	This field indicates whether the user is enrolled for the Smart functionality.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	The user is not enrolled for the Smart functionality.
1	TRUE	The user is enrolled for the Smart functionality.

Where used: RD195 SRQS Respondent Assignment Status

6.727 regOrderEvent

Description: This field indicates events which affect an order or quote. The events are classified according to the scheme used in the regulatory reporting.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	CHME	Change of status at initiative of the member/participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled
14	RFQS	Submitted RfQ
15	RFQR	RfQ Response

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.728 regulatoryLiquidInstr

Description: This field displays the Regulatory Liquid Instrument flag according to ESMA's definition.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.729 relationship

Description: This flag represents the relationship between Business Unit and Marketwide SMP ID.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Owned	Business Unit is owner of Marketwide SMP ID.
2	Registered	Business Unit registered for Marketwide SMP ID.

Where used: RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status

6.730 repPerFromDat

Description: This field contains reporting period from date, which is the first day included in the reporting period.

Format: DateFormat

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.731 repPerToDat

Description: This field contains reporting period to date, which is the last day included in the reporting period.

Format: DateFormat

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.732 reqMinutes

Description: Required minutes per instrument.

Format: numeric 12

Where used: TR105 Minimum Quotation Requirement

6.733 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 13, 4

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

6.734 reqQty

Description: This field indicates the request quantity.

Format: numeric 13, 4

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

6.735 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
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.736 reqTime

Description: This field contains the request time.

Format TimeFormat18

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

6.737 reqType

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

Format alphanumeric 3

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

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

6.738 requesterEnteringUser

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

Format alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.739 requesterOwnerBU

Description This field contains the business unit of the requester user.

Format alphanumeric 8

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.740 requesterOwnerUser

Description: This field contains the Requester user

Format: alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.741 requesterSide

Description: This field contains the side of the requester in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.742 requiredCoverage

Description: Required coverage of quote obligation (answers to quote requests or daily quotation time), e.g. 0.65 for 65%.

Format: numeric 24, 2

Where used: TR105 Minimum Quotation Requirement

6.743 requiredSumSmcCovrdTime

Description: This field contains the total required time for quotation during Stressed Market Condition (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

6.744 requote

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.745 respondentEnteringUser

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

Format: alphanumeric 6

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.746 respondentOwnerBU

Description: This field contains the business unit of the respondent user.

Format: alphanumeric 8

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.747 respondentOwnerUser

Description: This field contains the Respondent user.

Format: alphanumeric 6

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.748 respondentSide

Description: This field contains the side of the respondent in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used:
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.749 respondentsQuoting

Description: Number of responders (Max = 50) with active quotes when the deal was created

Format: numeric 6

Where used: TC610 Xetra EnLight Best Execution Summary
TE610 Eurex EnLight Best Execution Summary

6.750 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

6.751 retVolShar

Description: This field contains the passive RLP Retail Volume Share.

Format: numeric 7, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.752 revAppTime

Description: This field contains the time when the Approve TES Trade request was processed.

Format: TimeFormat18

Where used: TE545 Daily TES Maintenance

6.753 revInitTime

Description: This field contains the time when the Reverse TES Trade request was processed.

Format: TimeFormat18

Where used: TE545 Daily TES Maintenance

6.754 revReason

Description: This field contains the reason provided by the Initiating User for reversing.

Format: alphanumeric 132

Where used: TE545 Daily TES Maintenance

6.755 revRequested

Description: This field indicates if a reversal was requested.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	The reversal was not requested electronically
1	T	The reversal was requested electronically

Where used: TE810 T7 Daily Trade Confirmation

6.756 rFactor

Description: The R-Factor is applied to various Total Return Futures parameters in order to adapt them in the event of a corporate action.

Format: numeric 12, 8

Where used: TA115 Total Return Futures Parameters

6.757 riskReduction

Description: Commodity Hedging Flag

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	False
1	TRUE	True

Where used:
RD185 Auto Approval Rule Status
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.758 rlpFeeReb

Description: This field contains the RLP rebate.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.759 rmmAdmittInd

Description: This field indicates whether the Participant ID is admitted as Regulatory Market Maker according to Eurex Exchange Rules "par.52".

Format: alphanumeric 3

Where used:	TD983 Regulatory Market Making MTD

6.760 rmmFulfInd

Description	This field indicates whether the RMM requirement is met MTD.
Format	alphanumeric 3
Where used:	TD983 Regulatory Market Making MTD

6.761 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

6.762 rowNumber

Description	The row number of the upload file where the error appears.
Format	numeric 15
Where used:	TR160 Identifier Mapping Error TR162 Algo HFT Error

6.763 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.764 rptCutOffTime

Description	This field contains the timestamp of the last transaction per product considered for calculating the ordered volume (orderedVol), the orders count (ordersCnt), the traded volume (tradedVol) and trades count (tradesCnt).
Format	TimeFormat
Where used:	TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

6.765 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
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PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
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TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
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
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
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TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
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TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.766 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
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PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
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RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
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RD235 Marketwide SMP ID Status
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TA115 Total Return Futures Parameters
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TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
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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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change
TD981 Special Market Making Report
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TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
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TR104 Eurex Daily ESU Parameter
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TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.767 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 CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order CB480 DBDX Monthly Fee and Rebate Statement PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs PM900 Specialist Performance per Executed Order PM910 ITM Issuer Fulfillment Aggregated PM920 ITM Issuer Fulfillment Instrument Level PM930 ITM Issuer Performance Per Executed Order RC100 Capital Adjustment Series Report RD110 User Profile Maintenance RD115 User Profile Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status RD180 Auto Approval Rule Maintenance RD185 Auto Approval Rule Status RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.768 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
CB480 DBDX Monthly Fee and Rebate Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary
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
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.769 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 CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order CB480 DBDX Monthly Fee and Rebate Statement PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs PM900 Specialist Performance per Executed Order PM910 ITM Issuer Fulfillment Aggregated PM920 ITM Issuer Fulfillment Instrument Level PM930 ITM Issuer Performance Per Executed Order RC100 Capital Adjustment Series Report RD110 User Profile Maintenance RD115 User Profile Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
RD230 Marketwide SMP ID Maintenance
RD235 Marketwide SMP ID Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT138 Pre-trade Risk Control for Cash

6.770 secuAdminCod

Description: This field uniquely identifies the modifying user.

Format: alphanumeric 11

Where used:

RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance
RD230 Marketwide SMP ID Maintenance

6.771 secuLstClsPrc

Description	This field contains the security last closing price at the last market closing.
Format	numeric signed 11, 5
Where used:	TA114 Variance Futures Parameter

6.772 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 11, 5
Where used:	TD930 Daily Trade Statistics

6.773 secuRFac

Description	This field indicates the capital adjustment ratio, which is also known as R-factor, used to modify the contract size and/or exercise price.
Format	numeric 12, 8
Where used:	RC100 Capital Adjustment Series Report

6.774 secuShtNam

Description	This field contains the security short name.
Format	alphanumeric 30
Where used:	TE545 Daily TES Maintenance

6.775 segmentMIC

Description: This field reflects the Segment MIC.

Format: alphanumeric 4

Where used:
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.776 sellLimit

Description: This field contains the sell limit.

Format: numeric 10

Where used:
TT136 Pre-trade Risk Control

6.777 sellNotionalLimit

Description: This field states PTRL short limits (price * quantity) defined for a product for on-book trading

Format: numeric signed 18, 8

Where used:
TT138 Pre-trade Risk Control for Cash

6.778 servFeeAmnt

Description: This field contains the service fee amount.

Format: numeric signed 15, 2

Where used:
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.779 servFeeCrtDayAmnt

Description: This field contains the current day service fee amount.

Format: numeric signed 15, 2

Where used:
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.780 servFeeCrtMthBal

Description: This field contains the fee current monthly service fee balance.

Format: numeric signed 15, 2

Where used:
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.781 servFeeTypCod

Description: This field contains the service fee type code.

Format: alphanumeric 3

Where used:
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.782 servFeeTypNam

Description: This field contains the service fee type name.

Format: alphanumeric 15

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.783 sessionId

Description: This field contains the session ID.

Format: numeric 9

Where used: CB068 Transaction Overview
CB069 Transaction Report
TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report
TR160 Identifier Mapping Error
TR162 Algo HFT Error
TT132 Market Maker Protection

6.784 settlAcct

Description: This field contains the settlement account.

Format: alphanumeric 35

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

6.785 settlAmnt

Description: (Accumulated) settlement amount of the executed order.

Format: numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.786 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

6.787 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

6.788 settlCurr

Description: This field contains the settlement currency.

Format: alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.789 settlDat

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

Format: DateFormat

Where used:	TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance

6.790 settlementPrc

Description	This field indicates the settlement price calculated from the settlement volatility.
Format	numeric 11, 5
Where used:	TA114 Variance Futures Parameter

6.791 settlementVola

Description	This field indicates the settlement volatility used to calculate the settlement price.
Format	numeric 5, 2
Where used:	TA114 Variance Futures Parameter

6.792 settlInst

Description	This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.
Format	alphanumeric 5
Where used:	TE545 Daily TES Maintenance

6.793 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

6.794 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

6.795 settlTyp

Description	This field indicates the C7 settlement type.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
C	Cash Settlement	
P	Physical Settlement	

Where used:	TA113 Complex and Flexible Instrument Definition

6.796 shortCodeId

Description	The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR166 Identifier Mapping Final Error report
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier

6.797 shortCodesCorrDayt1

Description This field contains the count of uploaded short codes for the field "ClientID","Execution Decision" and "Investment Decision" on day t+1 in order to correct used but not decrypted short codes for those fields on day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.798 shortCodesDayt0

Description This field contains the count of used short codes of the field "ClientID","Execution Decision" and "Investment Decision" in order messages of day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.799 shortCodesMissingDayt0

Description This field contains the count of missing short codes of the field "ClientID","Execution Decision" and "Investment Decision" of day t, which were not decrypted with a long code latest by trading day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.800 shortCodeSrc

Description: This field contains the "1 - Client long value is missing", the information will be provided from which field the short code stems from: Either Client ID or Execution ID or Investment ID.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
C	clientIdentifier	Client ID
E	executionIdentifier	Execution ID
I	investmentIdentifier	Investment ID

Where used: TR160 Identifier Mapping Error

6.801 showBuySideUserInfo

Description: This flag is set by the requester to show the buy side user information to the selected respondent.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.802 showChargeId

Description: This flag is set by the requester to show the third-party provider information to the selected respondent.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TE600 Eurex EnLight Maintenance

6.803 showLastDealOnClosure

Description: This flag is set by the requester to show the last deal price, the quantity, and the deal time on the auto closure of the negotiation to the respondents who have responded with a quote.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TE600 Eurex EnLight Maintenance

6.804 showLastNegotiatedPrc

Description: This flag set by requester to show the last negotiated price to the respondent.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.805 showLastNegotiatedPrcQty

Description: This flag set by requester to show the last negotiated price and quantity to the respondent.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.806 showNoOfRespondents

Description: This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.807 showPrc

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.808 showQty

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

6.809 showSide

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.810 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.811 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:
TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.812 sideFixed

Description: This flag indicates whether the Side is fixed.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.813 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:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

6.814 sideLiquidityInd

Description	This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0		Not applicable
1	ADD LIQ	Added liquidity (Passive)
2	REM LIQ	Removed liquidity (aggressive; includes triggered orders)
4	AUCTION	Auction

Where used:	TC540 Daily Order Maintenance TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE810 T7 Daily Trade Confirmation

6.815 sideRefId

Description	Reference ID of a basket as provided by the approving user.
Format	alphanumeric 20
Where used:	TE546 Daily Basket TES Maintenance

6.816 sideStatus

Description	This field indicates the approving status of the TES side.
Format	alphanumeric 3

Valid Values	Decodes	Descriptions
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed
6	RPE	Reversal is Pending
7	RAP	Reversal is Approved
8	REV	Reversed
9	RCX	Reversal is Cancelled

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.817 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: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.818 sizeClass

Description: This field contains the size class for the program/package/product combination.

Format: alphanumeric 16

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
TD981 Special Market Making Report

6.819 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

6.820 skipMinLotSizeVal

Description: This field denotes if the Minimum Lot Size validation is skipped for this TES trade.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	Minimum Lot Size Validation is not skipped for this TES Trade.
1	TRUE	Minimum Lot Size Validation is skipped for this TES trade.

Where used: TE545 Daily TES Maintenance

6.821 skipQtyCheck

Description: This field determines if the maximum quantity check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD185 Auto Approval Rule Status
TC600 Xetra EnLight Maintenance

6.822 skipValueCheck

Description This field determines if the maximum value check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD185 Auto Approval Rule Status
TC600 Xetra EnLight Maintenance

6.823 smartFlag

Description This field indicates whether the respondent is added based on the Smart functionality or not.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	The respondent is added manually by the requester.
1	TRUE	The respondent is added based on the Smart functionality.

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary

6.824 smartUserId

Description: This field indicates the numeric identifier assigned to the respondent user which are added by the smart functionality. The smartUserId is valid only within the negotiation event.

Format: numeric 6

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary

6.825 smcAccumTime

Description: This field indicates the accumulated Stressed Market Condition (SMC) time during that day in the required expiries and strikes. It is used to calculate the quotation coverage.

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.826 smcAtwAskQty

Description: This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.

Format: numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.827 smcAtwAskQtyMtd

Description	This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.828 smcAtwBidQty

Description	This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.829 smcAtwBidQtyMtd

Description	This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.830 smcAtwSpreadAbsolute

Description	This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument on this trading day.
Format	numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.831 smcAtwSpreadAbsoluteMtd

Description: This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument month-to-date.

Format: numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.832 smcAtwSpreadPercentage

Description: This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument on this trading day.

Format: numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.833 smcAtwSpreadPercentageMtd

Description: This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument month-to-date.

Format: numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.834 smcAtwSpreadToMaxSpread

Description
This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument on this trading day.

Format
numeric signed 10, 5

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.835 smcAtwSpreadToMaxSpreadMtd

Description
This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument month-to-date.

Format
numeric signed 10, 5

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.836 smcCovrdTime

Description
This field contains Stressed Market Condition (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

6.837 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

6.838 smcDayFulfInd

Description: This field contains an indication on whether on a trading day the SMC quotation requirement was met (1 = yes, 0 = no). It is used for the calculation of OTR and ESU fees.

Format numeric 1

Where used: TD954 Stressed Market Conditions

6.839 smcFactor

Description: The field contains a factor which is multiplied to the threshold if a participant fulfilled the relaxed quotation requirements during stressed market conditions.

Format numeric 4, 2

Where used: TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter

6.840 smcFullfilled

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.841 smcMtdFulfilledInd

Description: This field indicates whether the Stressed Market Condition (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

6.842 smcQuotTime

Description: This field displays the quotation time during stressed market conditions in one instrument on this trading day.

Format: TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.843 smcQuotTimeMtd

Description: This field displays the aggregated quotation time during stressed market conditions in one instrument month-to-date.

Format: TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.844 smcRate

Description: This field displays the participation rate during stressed market conditions in one instrument on this trading day.

Format: numeric 5, 2

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.845 smcRateMtd

Description: This field displays the aggregated quotation time of Market Maker during stressed markets conditions in relation to aggregated duration of stressed market conditions in one instrument month-to-date.

Format: numeric 5, 2

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.846 smcReqTime

Description: This field contains the required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives.

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.847 smcTime

Description: This field contains the total time that the product was in Stressed Market Condition (SMC) during that day.

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.848 smcTrdTime

Description: This field displays the duration of stressed market conditions in one instrument on this trading day.

Format: TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.849 smcTrdTimeMtd

Description: This field displays the aggregated duration of stressed market conditions in one instrument month-to-date.

Format: TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.850 smpActionSide

Description: The field refers to the smpActionSide that affected side for an SMP action. This attribute is only applicable for SMP Type B. The value "Incoming" refers to the cancellation of the quantity of only the incoming order due to SMP. The value "Resting" refers to the cancellation of the quantity of the resting order only due to SMP. The value "Both" refers to the cancellation of the quantity of the incoming and resting orders due to SMP. For SMP Type A this field will be empty.

Format: alphanumeric 8

Valid Values	Decodes	Descriptions
1	INCOMING	SMP action applicable to only Incoming order
2	RESTING	SMP action applicable to only Resting order
3	BOTH	SMP action applicable to both Incoming and Resting order

Where used: RD205 SMP Group Status Report

6.851 smpDeletedQty

Description: This field contains the prevented self-match quantity.

Format: numeric 13, 4

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

6.852 smpGroupId

Description: The field smpGroupId denotes the SMP group ID of a SMP group. This ID uniquely identifies a SMP group within a market

Format: numeric 9

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

6.853 smpGroupName

Description: The field refers to the textual name for a SMPGroup. The name uniquely identifies a SMP group within a market.

Format: alphanumeric 30

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

6.854 smpType

Description: The field refers to the smpType applying to a market. The value 'A' refers to the currently used SMP procedure. Value 'B' refers to the SMP procedure for usage of Nodal and EEX markets.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
1	A	SMP Type A
2	B	SMP Type B
3	NA	SMP Not Supported
4	MW	SMP MarketWide

Where used: RD205 SMP Group Status Report
TE812 Daily Prevented Self-Matches

6.855 splitPosition

Description: This field indicates the target instrument counter.

Format: numeric 2

Where used: TA116 Decay Split Table

6.856 spreadClass

Description: This field contains the spread class for the program/package/product combination.

Format: alphanumeric 16

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
TD981 Special Market Making Report

6.857 spreadClassRmmReg

Description: This field contains the spread class for the product relevant for Regulatory Market Making that is valid during regular trading hours.

Format: alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.858 spreadClassRmmThx

Description: This field contains the spread class for the product relevant for Regulatory Market Making that is valid during extended trading hours (THX).

Format: alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.859 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

6.860 spreadQuality

Description
This field contains Spread Quality on that trading day which is a performance measure based on the average spread of all series quoted in the strike price window of a Market Maker in a product for a day.

Format
numeric 5, 4

Where used:
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.861 spreadUnit

Description
Spread unit.

Format
alphanumeric 10

Where used:
TR105 Minimum Quotation Requirement

6.862 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

6.863 standardVola

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

6.864 statusInd

Description States the status of the mapping

Format alphanumeric 1

Valid Values	Decodes	Descriptions
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
M	M	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from"
D	D	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

Where used: TR161 Identifier Mapping Status

6.865 stopPrice

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

Format numeric signed 11, 5

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

6.866 stratFloorReached

Description Strategy monthly floor reached.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes.
NO		No.

Where used: TD955 Building Block Liquidity Provider Measurement

6.867 stratFulfilled

Description Strategy RFQ response requirement fulfilled.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes.
NO		No.

Where used: TD955 Building Block Liquidity Provider Measurement

6.868 stratMnthlyFloor

Description Monthly floor for Strategy RFQs.

Format numeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

6.869 stratMnthlyReq

Description Monthly threshold for Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.870 strikePrc

Description: The price at which the underlying is received or delivered when an option is exercised. This price is also referred as exercise price.

Format: numeric 11, 5

Where used: RC100 Capital Adjustment Series Report
TA116 Decay Split Table

6.871 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

6.872 sumAcctFeeCrtDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.873 sumAcctFeeCrtMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.874 sumAcctFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.875 sumAcctFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.876 sumAcctFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.877 sumAcctFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.878 sumAcctFixFee

Description This field contains the sum of the fix trading fee per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.879 sumAcctMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's value per service fee type and per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.880 sumAcctMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fees at previous month's value per service fee type and per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.881 sumAcctMembYtdServFeeAmnt

Description	This field contains the current year's total calculated service fee at current month's value per account type.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.882 sumAcctNom

Description	This field contains the nominal per account.
Format	numeric signed 12, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.883 sumAcctOrdrQty

Description	This field contains the total number of orders and per account.
Format	numeric 13
Where used:	CB060 Fee Statement CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.884 sumAcctOrdrVol

Description	This field contains the total order volume and per account.
Format	numeric 15, 4

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order

6.885 sumAcctServFeeAmnt

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

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.886 sumAcctServFeeCrtDayAmnt

Description: This field contains the sum of current day's total service fees per account type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.887 sumAcctServFeeCrtMthBal

Description: This field contains the sum of current month's service fees per account type.

Format: numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.888 sumAcctTranFeeFix

Description This field contains the sum of fix transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.889 sumAcctTranFeeVar

Description This field contains the sum of variable transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.890 sumAcctTrnFeeAmnt

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

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order
CB442 DBDX Fee Per Executed Order

6.891 sumAcctVarFee

Description This field contains the sum of the variable trading fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.892 sumAccumTim

Description: This field indicates the sum of the accumulated time.

Format: TimeFormat

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.893 sumAllTrades

Description: Accumulated number of trades included TES trades.

Format: numeric 11

Where used: TE910 T7 Daily Trade Activity

6.894 sumAllVolume

Description: Accumulated traded Volume included TES trades

Format: numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.895 sumBUOtrExecOrdrNo

Description: This field contains the total number of all order and quote executions of all traders of a member, which were active in an respective ISIN.

Format: numeric 10

Where used: TR101 MiFID II OTR Report

6.896 sumBUOtrExecOrdrVol

Description: This field contains the total volume of all order and quote executions of all traders of a member, which were active in an respective ISIN.

Format: numeric 19, 4

Where used: TR101 MiFID II OTR Report

6.897 sumBUOtrOrdrNo

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

6.898 sumBUOtrOrdrVol

Description: This field contains the total volume of all order and quote insertions, modifications and deletions of all traders of a member, which were active in an respective ISIN.

Format: numeric 19, 4

Where used: TR101 MiFID II OTR Report

6.899 sumClasDayTesVol

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

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.900 sumClasDayTotVol

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

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.901 sumClasMtdTesVol

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

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.902 sumClasMtdTotVol

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

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.903 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.904 sumCovTim

Description: This field indicates the Sum of covered time (active good quote times on all relevant series).

Format: TimeFormat

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.905 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

6.906 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

6.907 sumCurrFeeCrtDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.908 sumCurrFeeCrtMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.909 sumCurrFeeCrtMthBal

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

Format: numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.910 sumCurrFeePrvDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.911 sumCurrFeePrvMthAmnt

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

Format: numeric 15, 2

Where used:
CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.912 sumCurrFeeYtdAmnt

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

Format: numeric 15, 2

Where used:
CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.913 sumCurrFixFee

Description: This field contains the sum of the fix trading fees per currency.

Format: numeric signed 15, 2

Where used:
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.914 sumCurrMembPrvDayServFeeAmnt

Description: This field contains the sum of current day's service fees at previous day's value per currency.

Format: numeric signed 15, 2

Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.915 sumCurrMembPrvMthServFeeAmnt

Description	This field contains the sum of current month's recompensation at previous month's value per currency.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.916 sumCurrMembYtdServFeeAmnt

Description	This field contains the current year's total calculated recompensation at current month's value per currency.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.917 sumCurrNom

Description	This field contains the nominal per currency.
Format	numeric signed 12, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.918 sumCurrOrdrQty

Description | This field contains the total number of orders and per trading currency.

Format | numeric 13

Where used: | CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.919 sumCurrOrdrVol

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

Format | numeric 15, 4

Where used: | CB042 Fee Per Executed Order
CB060 Fee Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order

6.920 sumCurrServFeeAmnt

Description | This field contains the sum of current day's service fee per currency.

Format | numeric signed 15, 2

Where used: | CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.921 sumCurrServFeeCrtDayAmnt

Description	This field contains the sum of current day's total service fees per currency.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.922 sumCurrServFeeCrtMthBal

Description	This field contains the sum of current month's service fees per currency.
Format	numeric signed 15, 2
Where used:	CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.923 sumCurrTranFeeFix

Description	This field contains the sum of fix transaction fees per currency.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.924 sumCurrTranFeeVar

Description	This field contains the sum of variable transaction fees per currency.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.925 sumCurrTrnFee

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

Format: numeric 15, 2

Where used:
CB042 Fee Per Executed Order
CB442 DBDX Fee Per Executed Order

6.926 sumCurrVarFee

Description: This field contains the sum of variable trading fees per currency.

Format: numeric signed 15, 2

Where used:
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.927 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

6.928 sumFeeAdjAmnt

Description: This field contains the sum of fee adjustment amounts.

Format: numeric signed 15, 2

Where used:
CB080 Monthly Fee and Rebate Statement
CB480 DBDX Monthly Fee and Rebate Statement

6.929 sumFeeAmnt

Description	This field contains the sum of fees.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

6.930 sumFeeConnAmnt

Description	This field contains the sum of connection amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

6.931 sumFirmOtrExecOrdrNo

Description	This field contains the total number of all order and quote executions on firm level (all traders of all participant), in an instrument (ISIN/currency combination).
Format	numeric 11
Where used:	TR101 MiFID II OTR Report

6.932 sumFirmOtrExecOrdrVol

Description	This field contains the total volume of all order and quote executions on firm level (all traders of all participant),) in an instrument (ISIN/currency combination).
Format	numeric 20, 4

Where used: TR101 MiFID II OTR Report

6.933 sumFirmOtrOrdrNo

Description	This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all participant), in an instrument (ISIN/currency combination).
Format	numeric 11
Where used:	TR101 MiFID II OTR Report

6.934 sumFirmOtrOrdrVol

Description	This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all participant), in an instrument (ISIN/currency combination).
Format	numeric 20, 4
Where used:	TR101 MiFID II OTR Report

6.935 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

6.936 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.937 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 17, 4

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.938 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 15, 4

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.939 sumHseServFeeCrtMthBal

Description This field contains the Total.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.940 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

6.941 sumInstFeeAmnt

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

Format: numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.942 sumInstFixFee

Description: This field contains the sum of fix trading fees per instrument.

Format: numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.943 sumInstIsinFeeCrtMthBal

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

Format: numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.944 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
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.945 sumInstMembFeeCrtMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.946 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
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.947 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 CB150 Fee Overall Summary T7 Boerse Frankfurt

6.948 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 CB150 Fee Overall Summary T7 Boerse Frankfurt

6.949 sumInstMembPrvDayServFeeAmnt

Description	This field contains the sum of current day's service fees at previous day's value per service fee type and per instrument type.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.950 sumInstMembPrvMthServFeeAmnt

Description	This field contains the sum of current month's service fees at previous month's value per recompensation type and per instrument type.
Format	numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.951 sumInstMembYtdServFeeAmnt

Description: This field contains the current year's total calculated sevice fee at current month's value per instrument type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.952 sumInstNom

Description: This field contains the nominal per Instrument.

Format: numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.953 sumInstOrdrQty

Description: This field contains the total number of orders and per Instrument.

Format: numeric 13

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.954 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

6.955 sumInstOrdrTrdFee

Description: This field contains the sum of the trading fee per instrument and order.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.956 sumInstOrdrVol

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

Format: numeric 15, 4

Where used:
CB042 Fee Per Executed Order
CB060 Fee Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order

6.957 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

6.958 sumInstServFeeAmnt

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

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.959 sumInstServFeeCrtDayAmnt

Description: This field contains the sum of current day's adjusted service fees per instrument type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.960 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
CB442 DBDX Fee Per Executed Order

6.961 sumInstTranFeeFix

Description: This field contains the sum of the fix transaction fees per instrument.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.962 sumInstTranFeeVar

Description This field contains the sum of the variable transaction fees per instrument.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.963 sumInstVarFee

Description This field contains the total var fee per instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.964 sumIsinServFeeCrtMthBal

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

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.965 sumMembAddCrt

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.966 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

6.967 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
CB480 DBDX Monthly Fee and Rebate Statement

6.968 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
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.969 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
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.970 sumMembFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.971 sumMembFeeMthAmnt

Description This field contains the sum of current month's fee amounts per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.972 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
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.973 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
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.974 sumMembFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.975 sumMembFixFee

Description This field contains the sum of fix trading fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.976 sumMembFixRefFee

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.977 sumMembNom

Description: This field contains the nominal per Exchange Member.

Format: numeric signed 12, 2

Where used:
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.978 sumMembOrdrQty

Description: This field contains the total number of orders and per business unit.

Format: numeric 13

Where used:
CB042 Fee Per Executed Order
CB060 Fee Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order

6.979 sumMembOrdrQty1

Description: This field contains the total number of order transactions per business unit,account and instrument(ISIN). NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format: numeric 13

Where used:
CB068 Transaction Overview

6.980 sumMembOrdrVol

Description	This field contains the total order volume and per business unit.
Format	numeric 15, 4
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

6.981 sumMembPrvDayServFeeAmnt

Description	This field contains the sum of all service fees for the previous day per member.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.982 sumMembPrvMthServFeeAmnt

Description	This field contains the sum of all service fees for the previous month.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.983 sumMembQuotQty

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

NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format: numeric 9

Where used: CB068 Transaction Overview

6.984 sumMembRefAmnt

Description: This field contains the sum of the refund amounts per exchange member.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.985 sumMembServFeeAmnt

Description: This field contains the sum of current day's service fees per member.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.986 sumMembServFeeCrtDayAmnt

Description: This field contains the sum of all service fee amounts for the current day.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.987 sumMembServFeeCrtMthBal

Description	This field contains the sum of current month's service fee per member.
Format	numeric signed 15, 2
Where used:	CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.988 sumMembTotBuyOrdr

Description	This field contains the total of the order quantity bought per Member .
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation

6.989 sumMembTotQty

Description	This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN). NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 9
Where used:	CB068 Transaction Overview

6.990 sumMembTotSellOrdr

Description	This field contains the total of the order quantity sold per Member.
Format	numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

6.991 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
CB442 DBDX Fee Per Executed Order

6.992 sumMembTranFeeFix

Description: This field contains the sum of fix transaction fees per member.

Format: numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund

6.993 sumMembTranFeeRefFix

Description: This field contains the sum refund TAF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.994 sumMembTranFeeRefVar

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.995 sumMembTranFeeVar

Description: This field contains the sum of variable transaction fees per member.

Format: numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund

6.996 sumMembTxnCnt

Description: This field contains the sum of the transactions.

Format: numeric 9

Where used: CB068 Transaction Overview

6.997 sumMembVarFee

Description: This field contains the sum of variable trading fees per member.

Format: numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.998 sumMembVarRefFee

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.999 sumMembYtdServFeeAmnt

Description: This field contains the sum of year-to-date service fee amounts per member.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.1000 sumMktGrpAddCrt

Description: This field contains the sum of the additional credits per market group.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1001 sumMktGrpFixFee

Description: This field contains the sum of fix trading fees per market group.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1002 sumMktGrpFixRefFee

Description: This field contains the sum refund TRF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1003 sumMktGrpRefAmnt

Description This field contains the sum of the refund amounts per market group.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.1004 sumMktGrpTranFeeFix

Description This field contains the sum of fix transaction fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1005 sumMktGrpTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1006 sumMktGrpTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1007 sumMktGrpTranFeeVar

Description	This field contains the sum of variable transaction fees per market group.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.1008 sumMktGrpVarFee

Description	This field contains the sum of variable trading fees per market group.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.1009 sumMktGrpVarRefFee

Description	This field contains the sum refund TRF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.1010 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

6.1011 sumNonDisclTrades

Description	Accumulated number of Non Disclosed trades.
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

6.1012 sumNonDisclVolume

Description	Accumulated traded Volume of Non Disclosed trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

6.1013 sumPartTotBuyOrdr

Description	This field contains the total of the order quantity bought per participant .
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation

6.1014 sumPartTotSellOrdr

Description	This field contains the total of the order quantity sold per participant.
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation

6.1015 sumProdDayTesVol

Description	This field contains the accumulated TES Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.1016 sumProdDayTotVol

Description	This field contains the accumulated Total Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.1017 sumProdMtdTesVol

Description	This field contains the accumulated Monthly TES Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.1018 sumProdMtdTotVol

Description	This field contains the accumulated Monthly Total Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.1019 sumProdOpnIntQty

Description	This field contains the Grand Interest Display.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.1020 sumProdTESClgBuy

Description	This field contains the accumulated clearing qty of buy volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

6.1021 sumProdTESClgSell

Description	This field contains the accumulated clearing qty of sell volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

6.1022 sumProdTESTotBuy

Description	This field contains the total number of buy TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.1023 sumProdTESTotSell

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

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.1024 sumProdTESVolBuy

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

Format: numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1025 sumProdTESVolSell

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

Format: numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1026 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
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.1027 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

6.1028 sumProdTotClgBuy

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

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1029 sumProdTotClgSell

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

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1030 sumProdTotCntrBuy

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

Format numeric 13, 4

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

6.1031 sumProdTotCntrSell

Description	This field contains the accumulated qty of sell deal item for on-exchange trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1032 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

6.1033 sumProdVolM

Description	This field indicates the sum of market maker volume.
Format	numeric 13, 4
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.1034 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

6.1035 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

6.1036 sumRebFeeAmnt

Description	This field contains the sum of rebate amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

6.1037 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
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.1038 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

6.1039 sumReqTimSprd

Description: This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Tighter Spread.

Format: TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.1040 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

6.1041 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

6.1042 sumSmcAccumTime

Description	This field indicates the accumulated Stressed Market Condition (SMC) time in the required expiries and strikes in total for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.1043 sumSmcCovrdTime

Description	This field contains the total covered time for quotation during Stressed Market Condition (SMC) for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.1044 sumSmcDayFulfInd

Description	This field contains the total number of days in which the SMC quotation requirement is met (mtd).
Format	numeric 2
Where used:	TD954 Stressed Market Conditions

6.1045 sumSmcReqTime

Description	This field contains the total required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.1046 sumSmcTime

Description	This field indicates the total time that the product was in Stressed Market Condition (SMC) during that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.1047 sumSpreadCovTim

Description	This field indicates the Sum of covered time (active good quote times on all relevant series), where the tighter spread requirement is fulfilled.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement

6.1048 sumStepTotExecQty

Description	This field contains the accumulated matched quantity across all match steps for a CLIP trading indication.
Format	numeric 13, 4
Where used:	TE590 CLIP Trading Indication

6.1049 sumStratViolPct

Description: MTD Strategy Violation Percent.

Format: numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.1050 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

6.1051 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

6.1052 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

6.1053 sumSynTrades

Description: Accumulated number of on-exchange trades matched synthetically

Format: numeric 11

Where used: TE910 T7 Daily Trade Activity

6.1054 sumSynVolume

Description: Accumulated traded Volume of on-exchange trades matched synthetically

Format: numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.1055 sumTESClgBuy

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

Format: numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1056 sumTESClgSell

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

Format: numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1057 sumTESTotBuy

Description	This field contains the total number of buy TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.1058 sumTESTotSell

Description	This field contains the total number of sell TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.1059 sumTesTrades

Description	Accumulated number of TES trades included Non Disclosed trades.
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

6.1060 sumTESVolBuy

Description	This field contains the accumulated qty of buy volume for TES trades.
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

6.1061 sumTESVolSell

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

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.1062 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.1063 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

6.1064 sumTotClgBuy

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

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1065 sumTotClgSell

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

Format: numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1066 sumTotCntrBuy

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

Format: numeric 13, 4

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

6.1067 sumTotCntrSell

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

Format: numeric 13, 4

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

6.1068 sumTotSellOrdr

Description: This field contains the total number of sell deal items for on-exchange trades.

Format: numeric 9

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

6.1069 sumTrdMembOrdrQty

Description: This field contains the total order quantity and per Trading Member.

Format: numeric 15, 2

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.1070 sumTrdMembOrdrVol

Description: This field contains the total order volume and per Trading Member.

Format: numeric 13, 2

Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.1071 sumTrdMembPrvDayServFeeAmnt

Description: This field contains the sum of current day's service fee at previous day's value per trading member.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.1072 sumTrdMembPrvMthServFeeAmnt

Description	This field contains the sum of current month's service fee at previous month's value per trading member.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.1073 sumTrdMembServFeeCrtMthBal

Description	This field contains the sum of current month's service fees per trading member.
Format	numeric signed 15, 2
Where used:	CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.1074 sumTrdMembYtdServFeeAmnt

Description	This field contains the current year's total calculated service fee at current month's value per trading member.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.1075 sumTrdMemFixFee

Description	This field contains the sum of fix trading fees per trading member.
Format	numeric signed 15, 2

Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.1076 sumTrdMemNom

Description: This field contains the nominal.

Format: numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.1077 sumTrdMemVarFee

Description: This field contains the sum variable trading fees per trading member.

Format: numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.1078 sumTrdServFeeAmnt

Description: This field contains the sum of current day's service fees per trading member.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.1079 sumTrdServFeeCrtDayAmnt

Description: This field contains the sum of current day's adjusted service fees per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.1080 sumUserAddCrt

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1081 sumUserFeeAmnt

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

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1082 sumUserFeeCrtDayAmnt

Description This field contains the sum of current day's total fees per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1083 sumUserFixFee

Description This field contains the sum of fix trading fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.1084 sumUserFixRefFee

Description: This field contains the sum refund TRF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1085 sumUserMembPrvDayFeeAmnt

Description: This field contains the sum of current day's fees at previous day's value per fee type and per user.

Format: numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1086 sumUserMembPrvDayServFeeAmnt

Description: This field contains the sum of current day's service fees at previous day's value per recompensation type and per subgroup Id.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.1087 sumUserMembPrvMthFeeAmnt

Description	This field contains the sum of current month's fees at previous month's value per fee type and per user.
Format	numeric signed 15, 2
Where used:	CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1088 sumUserMembPrvMthServFeeAmnt

Description	This field contains the sum of current month's service fees at previous month's value per service fee type and per subgroup Id.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.1089 sumUserMembYtdFeeAmnt

Description	This field contains the current year's total calculated fees at current month's value per user.
Format	numeric signed 15, 2
Where used:	CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1090 sumUserMembYtdServFeeAmnt

Description	This field contains the current year's total calculated service fees at current month's value per subgroup Id.
Format	numeric signed 15, 2

Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.1091 sumUserNom

Description	This field contains the nominal per user.
Format	numeric signed 12, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1092 sumUserOrdrQty

Description	This field contains the total order quantity per user.
Format	numeric signed 12
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1093 sumUserOrdrVol

Description	This field contains the total order volume per user.
Format	numeric signed 12, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1094 sumUserServFeeAmnt

Description	This field contains the sum of current day's service fees per subgroup Id.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.1095 sumUserServFeeCrtDayAmnt

Description	This field contains the sum of current day's total service fees per subgroup Id.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.1096 sumUserTranFeeFix

Description	This field contains the sum of fix transaction fees per user.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund

6.1097 sumUserTranFeeRefFix

Description	This field contains the sum refund TAF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.1098 sumUserTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1099 sumUserTranFeeVar

Description This field contains the sum of variable transaction fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund

6.1100 sumUserTxnCnt

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

Format numeric 9

Where used: CB068 Transaction Overview

6.1101 sumUserVarFee

Description This field contains the sum of variable trading fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.1102 sumUserVarRefFee

Description: This field contains the sum refund TRF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1103 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

6.1104 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
TD955 Building Block Liquidity Provider Measurement

6.1105 sumValQuoReqViol

Description: This field contains the sum of the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format: numeric 10

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

6.1106 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 TD982 Special Report French Equity Options

6.1107 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

6.1108 swapClearer

Description	This field defines whether the swap leg is cleared by Eurex Clearing AG or another clearer.
Format	alphanumeric 8

Valid Values	Decodes	Descriptions
0	ECAG	Eurex Clearing
1	NON_ECAG	Non-Eurex Clearing

Where used: TE545 Daily TES Maintenance

6.1109 swapCust1

Description: This field contains the ID of the first customer involved in the trade for exchange for physical, financial or swap.

Format: alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.1110 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

6.1111 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

6.1112 synch100To

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

Format: numeric 10, 2

Where used: TL001 System Transaction Overview

6.1113 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

6.1114 tacEligibility

Description: This field defines the default setting for the field tacFlg during order entry. The field is defined per user and can be overwritten by direct input. If no input is provided, the default setting of this flag is used.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: RD115 User Profile Status

6.1115 tacFlg

Description: This field defines whether an order is allowed to participate in the trade-at-close phase. It can be defined during order entry and cannot be modified thereafter.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.1116 targetProduct

Description: This field contains the target Product of decaying instrument.

Format: alphanumeric 12

Where used: TA116 Decay Split Table

6.1117 tesActivity

Description: This field indicates the reported T7 Entry Service activity.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve
8	ENL	TES TRADE via EUREX ENLIGHT
9	REN	TES Reversal Entry
10	RAP	TES Reversal Approval
11	REV	TES Reversal Approval by Market Supervision
12	RCX	TES Reversal is Cancelled

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.1118 tesDescription

Description: This field contains the free description entered by the initiating user of the TES trade.

Format: alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.1119 tesEligibility

Description: This flag describe if an instrument is TES eligible.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	0	FALSE
1	1	TRUE

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.1120 tesId

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

Format: alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.1121 tesInitiatorBU

Description: This field indicates the business unit of the initiating user who entered the TES trade.

Format: alphanumeric 8

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.1122 tesInitiatorUser

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

Format: alphanumeric 6

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.1123 tesType

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

Format alphanumeric 2

Valid Values	Decodes	Descriptions
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET
8	LIS	LARGE IN SCALE (cash-specific)
9	OTC	OTC (cash-specific)
10	ENL	XETRA ENLIGHT TRADE / EUREX ENLIGHT TRADE
11	QTPIP	QTPIP BLOCK TRADE
13	DLTAM	DELTA TAM

Where used: RD110 User Profile Maintenance
RD115 User Profile Status
RD185 Auto Approval Rule Status
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE810 T7 Daily Trade Confirmation

6.1124 text

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

Format	alphanumeric 12
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1125 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 TC545 Daily TES Maintenance TC600 Xetra EnLight 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 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TT132 Market Maker Protection TT136 Pre-trade Risk Control TT138 Pre-trade Risk Control for Cash

6.1126 timeToTransfer

Description	Time when the final STP deal is transferred to TES.

Format TimeFormat18

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

6.1127 timeValidity

Description This field contains the time validity.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

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

6.1128 totalCTAtwSpreadBonusToMaxSpreadDSMtd

Description This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread across all instruments (total) of the Designated Sponsor month-to-date.

Format numeric signed 10, 5

Where used: PM500 Rating Report Equities Designated Sponsor

6.1129 totalCTAtwSpreadPercentageBonusDSMtd

Description: This field displays the Average Time Weighted Spread with bonus in percent in continuous trading across all instruments (total) of the Designated Sponsor month-to-date.

Format: numeric signed 10, 5

Where used: PM500 Rating Report Equities Designated Sponsor

6.1130 totalCTAvgQuotTimeBonusDSMtdToTheSec

Description: This field shows the average quotation time during continuous trading with bonus across all instruments (total) of Designated Sponsor month-to-date. Format hh:mm:ss, not rounded but truncated.

Format: alphanumeric 8

Where used: PM500 Rating Report Equities Designated Sponsor

6.1131 totalCTRateBonusDSMtd

Description: This field displays the participation rate with bonus during continuous trading across all instruments (total) of the Designated Sponsor month-to-date.

Format: numeric 5, 2

Where used: PM500 Rating Report Equities Designated Sponsor

6.1132 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

6.1133 totalRatingDSMtd

Description This field displays the rating of Designated Sponsor across all instruments (total) month-to-date.

Format alphanumeric 5

Where used: PM500 Rating Report Equities Designated Sponsor

6.1134 totalUserExecOrdrNo

Description This field contains the total number of all order and quote executions of one trader of a member, which was active in a respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

6.1135 totalUserExecOrdrVol

Description This field contains the total volume of all order and quote executions of one trader of a member, who was active in a respective ISIN.

Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

6.1136 totalUserOrdrNo

Description	This field contains the total number of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.
Format	numeric 9
Where used:	TR101 MiFID II OTR Report

6.1137 totalUserOrdrVol

Description	This field contains the total volume of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.
Format	numeric 16, 4
Where used:	TR101 MiFID II OTR Report

6.1138 totBURules

Description	This field contains the number of trade enrichment rules per business unit.
Format	numeric 5
Where used:	RD135 Trade Enrichment Rule Status

6.1139 totBusinessUnitIdRiskEvt

Description	This field indicates the total business units.
Format	numeric 5
Where used:	TT133 Trading Risk Events

6.1140 totBUUpdCodAdd

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

Format — numeric 5

Where used:
RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1141 totBUUpdCodChg

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

Format — numeric 5

Where used:
RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1142 totBUUpdCodDel

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

Format — numeric 5

Where used:
RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1143 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

6.1144 totParticipantUpdCodAdd

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

Format numeric 5

Where used: RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1145 totParticipantUpdCodChg

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

Format numeric 5

Where used: RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1146 totParticipantUpdCodDel

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

Format numeric 5

Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance RD190 SRQS Respondent Assignment Maintenance RD220 Trading Member Defined TSL Maintenance

6.1147 totQty

Description	This field contains the total quantity. NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 9
Where used:	CB068 Transaction Overview

6.1148 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

6.1149 totTrdDays

Description	This field contains the total trading days in the current month.
Format	numeric 2

Where used: TD964 MTD Eurex EnLight Performance
TD983 Regulatory Market Making MTD
TR100 Order to Trade Ratio Report

6.1150 totUserIdRiskEvt

Description: This field indicates the total users.

Format: numeric 5

Where used: TT133 Trading Risk Events

6.1151 totUserUpdCodAdd

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

Format: numeric 5

Where used: RD110 User Profile Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1152 totUserUpdCodChg

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

Format: numeric 5

Where used: RD110 User Profile Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1153 totUserUpdCodDel

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

Format
numeric 5

Where used:
RD110 User Profile Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD220 Trading Member Defined TSL Maintenance

6.1154 tradedOrderVolume

Description
This field displays the traded volume for this order in the trading currency (quantity * price).

Format
numeric 17, 2

Where used:
PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order

6.1155 tradedVol

Description
Total traded volume per product per member.

Format
numeric 17, 4

Where used:
TR100 Order to Trade Ratio Report
TR106 Order to Trade Ratio Detailed Transaction Report

6.1156 tradedVolPercentage

Description
This field provides percentage of the Traded Volume of the respective session/ user (defined as the respective traded volume divided by the total traded volume of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format	numeric 8, 4
Where used:	TR106 Order to Trade Ratio Detailed Transaction Report

6.1157 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

6.1158 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

6.1159 trades

Description	This field contains the trades.
Format	numeric signed 4, 3
Where used:	CB162 Monthly Specialist Refund

6.1160 tradesCnt

Description: Total number of trades per product per member.

Format: numeric 13

Where used: TR100 Order to Trade Ratio Report
TR106 Order to Trade Ratio Detailed Transaction Report

6.1161 tradesCntPercentage

Description: This field provides percentage of the trades count of the respective session/ user (defined as the respective trades count divided by the total trades count of the respective member firm in the respective product on the respective day. The number is shown in percentage points

Format: numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

6.1162 tradeSideId

Description: This field contains the CLIP trade side ID.

Format: numeric 20

Where used: TE590 CLIP Trading Indication

6.1163 tradeType

Description: This field indicates the trade type.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
H	CLIP	Clip Trade
I	CLOB	CLIP Tade Outside BBO
J	TAC	On-exchange trade within the Trade-At-Close phase (Cash specific)
R	RETL	Retail trade

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

6.1164 tradingCapacity

Description: This field indicates the trading capacity.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
1	CU	Agency
3	IS	Issuer/Liquidity Provider (Cash Specific)
5	PR	Proprietary
6	MM	Market-Making
9	RP	Riskless Principal (Cash Specific)
10	RM	Retail Market Making
11	RA	Retail Agency

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.1165 tradingDate

Description: This field displays the trading date.

Format: DateFormat

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1166 tradingIndicationActivity

Description This field contains the activity for a CLIP trading indication.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	ADD	Addition of a CLIP trading indication with announcement
2	DEL	Abandonment of a CLIP improvement period
3	MTCH	Matching

Where used: TE590 CLIP Trading Indication

6.1167 tradingIndicationId

Description This field contains the ID of a CLIP trading indication.

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.1168 tradingMonth

Description This field shows the current trading month in format MM-YYYY, e.g. 12-2020.

Format alphanumeric 7

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1169 tradingRestriction

Description: This field contains the trading restriction.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only
6	SA	Special Auction

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

6.1170 tradingSec12M

Description: This field contains the number of seconds per ISIN/currency combination defined as the sum of noSecDate during the last 12 months excluding the report month.

Format: numeric 8

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

6.1171 tradVolume

Description: This field contains order book traded volume of the trading day per product.

Format: numeric 16, 4

Where used: TR102 Excessive System Usage Report
TR107 Excessive System Usage Detailed Transaction Report

6.1172 trailStopAbsPrice

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

Format: numeric signed 11, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.1173 trailStopPricePct

Description: This field contains the absolute percentage for trailing stop order.

Format: numeric 6, 4

Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

6.1174 tranFee

Description	This field indicates the transaction fee amount.
Format	numeric signed 15, 2
Where used:	CB042 Fee Per Executed Order CB442 DBDX Fee Per Executed Order

6.1175 tranFeeFix

Description	This field contains the fix transaction fee.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund

6.1176 tranFeeRefFix

Description	This field contains the refund TAF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.1177 tranFeeRefVar

Description	This field contains the refund TAF var.
Format	numeric signed 15, 2

Where used:	CB162 Monthly Specialist Refund

6.1178 tranFeeVar

Description	This field contains the variable transaction fee.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund

6.1179 transactionIdentifier

Description	This field contains the transaction identifier. For on exchange orders, it contains the exchangeOrderId and for TES trades, it contains the tesId. In case an error is detected in the short/long code upload file without a relation to an order/quote, either 9999999999999 for rejects, or 9999999999998 for warnings are displayed.
Format	alphanumeric 20
Where used:	TR160 Identifier Mapping Error TR162 Algo HFT Error

6.1180 transactions12M

Description	This field contains the number of messages per ISIN/currency combination defined as the sum of noTransactionsDate of the last 12 months excluding the report month. For each participant (member ID).
Format	numeric 11
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.1181 transactions12MIsin

Description	This field sums up transactions12 months over all participants/members of an investment firm in an ISIN/currency combination.
Format	numeric 12
Where used:	TR901 MiFID II Message Rate Report

6.1182 transMonth

Description	This field contains the report month and year. Likewise this field can be used as starting month of the 12 month period incl. the report month, e.g. "012017".
Format	alphanumeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.1183 transStartMonth

Description	This 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

6.1184 tranTypCod

Description	This field contains the transaction type code.
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

6.1185 trDay

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

Format: DateFormat

Where used:
CB042 Fee Per Executed Order
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB442 DBDX Fee Per Executed Order
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report

6.1186 trdCnt

Description: Total number of trades

Format: numeric 13

Where used:
CB069 Transaction Report
TR106 Order to Trade Ratio Detailed Transaction Report

6.1187 trdFeeAmnt

Description: This field contains the trading fee.

Format: numeric signed 15, 2

Where used:
CB062 Designated Sponsor Refund

6.1188 trdIdCountPt

Description: This field displays the Trader ID Counter Part.

Format alphanumeric 15

Where used: CB243 Specialist Service Fee XFS Per Executed Order

6.1189 trdMemb

Description This field contains the member id code.

Format alphanumeric 5

Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.1190 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.1191 trdUnt

Description This field contains the trading unit.

Format numeric 8, 4

Where used: RC100 Capital Adjustment Series Report

6.1192 trdValueDS

Description	This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.
Format	numeric 17, 2
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1193 trdValueDSMtd

Description	This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.
Format	numeric 17, 2
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1194 trdValueMM

Description	This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.
Format	numeric 17, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1195 trdValueMMMtd

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 17, 2

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1196 trdValueParticipant

Description: This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 17, 2

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1197 trdValueParticipantMtd

Description: This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 17, 2

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1198 trdValueSMC

Description	This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument on this trading day.
Format	numeric 17, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1199 trdValueSMCMtd

Description	This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument month-to-date.
Format	numeric 17, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1200 trdVol

Description	This field shows either n/a or a natural number indicating the traded volume. Although a volume the field has alphanumeric format.
Format	alphanumeric 17
Where used:	CB069 Transaction Report TR106 Order to Trade Ratio Detailed Transaction Report

6.1201 trfType

Description	This field indicates the type of a Total Return Futures product.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
I	IDX	Equity Index Total Return Futures
E	EQU	Equity Total Return Futures
B	BND	Fixed Income Total Return Futures

Where used: TA115 Total Return Futures Parameters

6.1202 triggered

Description: This field contains the triggered flag.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
2	STP	Stop Order
4	OCO	One Cancels Other

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

6.1203 trnTim

Description: This field contains the transaction time.

Format: TimeFormat

Where used: TT135 Risk Event Report

6.1204 tsField

Description: This field displays name of the field in the upload file in which the error occurred.

Format: alphanumeric 24

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.1205 tslProductGrp

Description: This field indicates the TSL Product Group.

Format: alphanumeric 8

Where used: RD210 Clearing Member Defined TSL Maintenance
RD215 Clearing Member Defined TSL Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status

6.1206 tslUserGrp

Description: This field indicates the TSL User Group.

Format: alphanumeric 3

Where used: RD115 User Profile Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status

6.1207 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

6.1208 txnCnt

Description: This field contains the transaction count.

Format: numeric 9

Where used:
CB068 Transaction Overview
CB069 Transaction Report
TR102 Excessive System Usage Report
TR107 Excessive System Usage Detailed Transaction Report

6.1209 txnCntPercentage

Description: This field contains the Percentage of the number of transactions of the respective session/user (defined as the respective number of transaction divided by the total number of transactions of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format: numeric 8, 4

Where used:
TR107 Excessive System Usage Detailed Transaction Report

6.1210 txnLimit

Description: This field contains the Transaction Limit per product

Format: numeric 12

Where used:
TR102 Excessive System Usage Report
TR107 Excessive System Usage Detailed Transaction Report

6.1211 txnTypNam

Description: This field contains the transaction type name.

Format	alphanumeric 13
Where used:	CB068 Transaction Overview

6.1212 typOrig

Description	This field contains the type of origin.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	ME	T7 Matching Engine
1	TES	TES

Where used:	TR160 Identifier Mapping Error TR162 Algo HFT Error

6.1213 underlyingClose

Description	This field represents the daily Underlying Close Price. It becomes available daily at the end of the trading session. In the context of Total Return Futures, it is used as the final underlying price for the current business day, and as the preliminary underlying price for the next business day.
Format	numeric signed 12, 8
Where used:	TA115 Total Return Futures Parameters

6.1214 underlyingDelta

Description	This field contains the Underlying Leg Delta being traded as part of Delta Exchange.
Format	numeric signed 7, 4

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

6.1215 underlyingEffectiveDelta

Description	This field contains the Effective Underlying Leg Delta being traded as part of Delta Exchange.
Format	numeric signed 7, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.1216 underlyingPrice

Description	This field contains the underlying price used to calculate the realised variance.
Format	numeric signed 11, 5
Where used:	TA114 Variance Futures Parameter TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.1217 underlyingPriceBoundary

Description	This field contains the boundary for the Underlying Price. In the Working Delta workflow the Respondent is allowed to change the Underlying Price such that it it can be lower or equal to the value provided in this field.
Format	numeric 11, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.1218 underlyingQty

Description	This field contains the Underlying Leg Quantity being traded as part of Delta Exchange.
Format	numeric 13, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.1219 undPrice

Description	This field contains the price of the underlying leg of an option volatility strategy
Format	numeric signed 11, 5
Where used:	TA113 Complex and Flexible Instrument Definition

6.1220 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.1221 undrPrvClsPrc

Description	This field contains the closing price of the underlying on the previous business day.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.1222 updateTime

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

Format: TimeFormat18

Where used:
TC610 Xetra EnLight Best Execution Summary
TE610 Eurex EnLight Best Execution Summary

6.1223 updCod

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

Where used:
RD110 User Profile Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
RD210 Clearing Member Defined TSL Maintenance
RD220 Trading Member Defined TSL Maintenance
RD230 Marketwide SMP ID Maintenance

6.1224 updDat

Description: This field contains the date of last update

Format: DateFormat

Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance RD230 Marketwide SMP ID Maintenance TT133 Trading Risk Events

6.1225 updtFldNam

Description	This field indicates the name of the data unit which has been changed.
Format	alphanumeric 32
Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance RD230 Marketwide SMP ID Maintenance

6.1226 updTim

Description	This field contains time of the last change performed.
Format	TimeFormat
Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance RD230 Marketwide SMP ID Maintenance TT133 Trading Risk Events

6.1227 uploadFile

Description — The name of the upload file.

Format — alphanumeric 45

Where used:
TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.1228 user

Description — This field indicates the user.

Format — alphanumeric 6

Where used:
CB042 Fee Per Executed Order
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
PM710 Xetra Retail Member Organization
RD110 User Profile Maintenance
RD115 User Profile Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD220 Trading Member Defined TSL Maintenance
RD225 Trading Member Defined TSL Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR162 Algo HFT Error
TT133 Trading Risk Events

6.1229 userId1

Description — This field contains the user ID.

Format — alphanumeric 11

Where used:
CB069 Transaction Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.1230 userNumericId

Description — This field indicates numeric identifier of the user.

Format — numeric 6

Where used:
RD110 User Profile Maintenance
RD115 User Profile Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status

6.1231 userOrdrNum

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

6.1232 userRiskGroup

Description	The Id of risk group user belongs to inside the business unit. Every user can only belong to one group.
Format	alphanumeric 3
Where used:	RD115 User Profile Status

6.1233 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

6.1234 usrOrdrNum

Description	This field contains the user order number, which the member assigned to the order.
Format	alphanumeric 12

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.1235 valGoodQuoReqResp

Description: This field contains 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

6.1236 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
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier

6.1237 validityFlg

Description: This field indicates the business status of a trade enrichment rule

Format: alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

6.1238 validityTime

Description
This field contains the Validity Time as provided by the requester on the Order sent to the Selective RFQ service.

Format
TimeFormat18

Where used:
TE600 Eurex EnLight Maintenance

6.1239 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
TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier

6.1240 valQuoReqTot

Description
This field contains 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
TD955 Building Block Liquidity Provider Measurement

6.1241 valQuoReqViol

Description
This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.1242 varFee

Description	This field contains the variable fee.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1243 varRefFee

Description	This field contains the refund TRF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.1244 vegaUnit

Description	This field indicates the Vega Unit multiplier.
Format	numeric 9
Where used:	TA114 Variance Futures Parameter

6.1245 versionNo

Description	This field contains version number for order modification.

Format numeric 9

Where used:
CB042 Fee Per Executed Order
CB062 Designated Sponsor Refund
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB442 DBDX Fee Per Executed Order
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

6.1246 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
0	N	No

Where used:
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.1247 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used:	TR102 Excessive System Usage Report TR107 Excessive System Usage Detailed Transaction Report

6.1248 violDSDay

Description	This field displays the violation (V) of the requirements as Designated Sponsor on this trading day.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
		No violation.
V	V	Violation.

Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1249 violDSMtd

Description	This field displays the violation (V) of the requirements as Designated Sponsor month-to-date.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
		No violation.
V	V	Violation.

Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1250 violFeeDay

Description: This field displays the violation (V) of the requirements for fee reimbursement on this trading day.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
		No violation.
V	V	Violation.

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1251 violFeeMtd

Description: This field displays the violation (V) of the requirements for fee reimbursement month-to-date.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
		No violation.
V	V	Violation.

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1252 violInd

Description: This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format: numeric 1

Valid Values	Decodes	Descriptions
1		Yes
0		No

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

6.1253 violMMDay

Description: This field displays the violation (V) of the requirements Market Maker on this trading day.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
		No violation.
V	V	Violation.

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1254 violMMMtd

Description: This field displays the violation (V) of the requirements Market Maker month-to-date.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
		No violation.
V	V	Violation.

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1255 violMonths

Description: This field displays the number of months where minimum requirements were not met by Designated Sponsor in a row.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
		No violation.
V	V	Violation.

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1256 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.1257 volatilityFactor

Description: This field contains the volatility factor for the Excessive System Usage Fee limit calculation, which is used to automatically increase the ESU limits during highly volatile environments.

Format: numeric 8, 4

Where used: TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter
TR107 Excessive System Usage Detailed Transaction Report

6.1258 volatilityFactorCnt

Description: This field contains the volatility factor for the transaction based OTR, which is used to automatically increase the transaction based OTR limits during highly volatile environments.

Format: numeric 8, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter
TR106 Order to Trade Ratio Detailed Transaction Report

6.1259 volatilityFactorVol

Description: This field contains the volatility factor for the volume based OTR, which is used to automatically increase the volume based OTR limits during highly volatile environments.

Format: numeric 8, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter
TR106 Order to Trade Ratio Detailed Transaction Report

6.1260 volatilityIndicator

Description: This field contains the Volatility Indicator, which is a proxy measure of market volatility and is used to increase ESU/OTR limits.

Format: numeric 8, 4

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR106 Order to Trade Ratio Detailed Transaction Report
TR107 Excessive System Usage Detailed Transaction Report

6.1261 volatilityIndicatorRaw

Description: This field contains the volatility indicator raw, which is used to calculate the Volatility Indicator.

Format: numeric 8, 4

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

6.1262 volFactor

Description: This field contains Volume Factor which is used to calcued Volume Component.

Format: numeric 4

Where used: TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter
TR107 Excessive System Usage Detailed Transaction Report

6.1263 volumeRetailTradesBetterBMBBO

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) better than BMBBO in one instrument on this trading day.

Format: numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization

6.1264 volumeRetailTradesBetterBMBBOMtd

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) better than BMBBO in one instrument month-to-date.

Format: numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization

6.1265 volumeRetailTradesNotBetterBMBBO

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) not better than BMBBO in one instrument on this trading day.

Format: numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization

6.1266 volumeRetailTradesNotBetterBMBBOMtd

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) not better than BMBBO in one instrument month-to-date.

Format: numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider
PM710 Xetra Retail Member Organization

6.1267 wknNo

Description	This field contains the WKN number
Format	alphanumeric 9
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs PM900 Specialist Performance per Executed Order PM920 ITM Issuer Fulfillment Instrument Level PM930 ITM Issuer Performance Per Executed Order TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD965 Specialist State Change TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity

6.1268 workFlowTyp

Description	This field provides information about the Eurex EnLight Workflow Type.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	R	Regular Negotiation.
2	B	Basis Trade Negotiation.
3	W	Working Delta Negotiation.
4	O	Negotiation where the Underlying is Traded Outside Eurex.
5	F	Option Volatility Strategy with Fixed Reference Price and Fixed Underlying Delta where the Underlying is Traded at Eurex.
6	N	Option Volatility Strategy with Negotiating Underlying where the Underlying is Traded at Eurex.

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

7 Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETC	Exchange Traded Commodity
ETI	Enhanced Trading Interface
ETF	Exchange Traded Fund
ETP	Exchange Traded Product
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
T7	Cash & Derivatives trading system developed by Deutsche Börse Group
Xetra	Frankfurt Stock Exchange's trading venue Xetra on T7.
XML	Extensible Markup Language
XFS	Xetra Frankfurt Specialist
XSD	XML Schema Definition

Table 7.1 - Glossary