T7 Release 8.0

XML Report Reference Manual

Production

80.3.1.0

Table of Contents

1 Introduction

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

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

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

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

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

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

2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

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

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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

2.1.4.2 Substructures

Substructures are written to

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

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

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

2.1.4.3 Field Values

Field values are written as

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

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

```
    <fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

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

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

Example:

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

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

Example:

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

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

Example:

<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

The specific rules for numeric values are

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

2.2 Common Report Engine

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

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

3.2 Structure cardinality

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

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

The following table provides the list of affected reports.

Report	Long Name	Receiver
CB	**Clearing Positions and Transactions**	
CB069	Transaction Report	ALL MEMBER
RD	**Trading RDS Reports**	
RD110	User Profile Maintenance	ALL MEMBER
RD115	User Profile Status	ALL MEMBER
RD120	User Transaction Size Limit Maintenance	ALL MEMBER
RD125	User Transaction Size Limit Status	ALL MEMBER
RD130	Trade Enrichment Rule Maintenance	ALL MEMBER
RD135	Trade Enrichment Rule Status	ALL MEMBER
RD140	Pre-trade Limits Maintenance - Trading Participant	ALL MEMBER
RD145	Pre-trade Limits Status - Trading Participant	ALL MEMBER
RD155	Pre-trade Limits Status - Clearing Participant	CLEARING MEMBER
RD170	User Transaction Size Limit Maintenance	ALL MEMBER
RD175	User Transaction Size Limit Status	ALL MEMBER
TA	**Trading Maintenance**	
TA113	Complex and Flexible Instrument Definition	PUBLIC
TD	**Trading Volume and Performance**	
TD940	Daily Regular Market Making Quote Request Performance	ALL MEMBER
TD941	Daily Basis Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD942	Daily Advanced Market Making Quote Request Performance	ALL MEMBER
TD943	Daily Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD944	Daily Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD945	MTD - Regular Market Making Quote Request Performance	ALL MEMBER
TD946	MTD - Basis Building Block Liquidity Provider Quote Request Performance	ALL MEMBER

Report	Long Name	Receiver
TD947	MTD - Advanced Market Making Quote Request Performance	ALL MEMBER
TD948	MTD - Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD949	MTD - Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD954	Stressed Market Conditions	ALL MEMBER
TD956	Basis Building Block Liquidity Provider	ALL MEMBER
TD957	Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning	ALL MEMBER
TD959	Designated Market Making Measurement	ALL MEMBER
TD961	Daily Eurex EnLight LP Performance	ALL MEMBER
TD962	MTD Eurex EnLight LP Performance	ALL MEMBER
TD963	Daily Eurex EnLight RFQ Fulfillment - detailed	ALL MEMBER
TD964	MTD Eurex EnLight Performance	ALL MEMBER
TD983	Regulatory Market Making MTD	ALL MEMBER
TE	**Order and Quote Maintenance**	
TE535	Cross and Quote Requests	ALL MEMBER
TE540	Daily Order Maintenance	ALL MEMBER
TE545	Daily TES Maintenance	ALL MEMBER
TE546	T7 Daily TES Basket Maintenance	ALL MEMBER
TE547	TES Late Approval Report	ALL MEMBER
TE550	Open Order Detail	ALL MEMBER
TE590	CLIP Trading Indication	ALL MEMBER
TE600	Eurex EnLight Maintenance	ALL MEMBER
TE610	Eurex EnLight Best Execution Summary	ALL MEMBER
TE810	T7 Daily Trade Confirmation	ALL MEMBER
TE812	Daily Prevented Self-Matches	ALL MEMBER
TE910	T7 Daily Trade Activity	PUBLIC
TE930	T7 Daily Trade Statistics	PUBLIC
TL	Usage Fees	
TL001	System Transaction Overview	PUBLIC

Report	Long Name	Receiver
TR	**Trading Regulatory**	
TR100	Order to Trade Ratio Report	ALL MEMBER
TR102	Excessive System Usage Report	ALL MEMBER
TR103	Eurex Daily OTR Parameter	ALL MEMBER
TR104	Eurex Daily ESU Parameter	ALL MEMBER
TR105	Minimum Quotation Requirement	ALL MEMBER
TR160	Identifier Mapping Error	ALL MEMBER
TR161	Identifier Mapping Status	ALL MEMBER
TR162	Algo HFT Error	ALL MEMBER
TR163	Algo HFT Status	ALL MEMBER
TR165	DMA Error Report	ALL MEMBER
TT	**Entitlement and Security**	
TT132	Market Maker Protection	ALL MEMBER
TT133	Trading Risk Events	ALL MEMBER
TT136	Pre-Trade Risk Control	ALL MEMBER

4 XML Report Descriptions

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

CONFIG_IDENTIFIER	T7Rep 80.3.1.0
CONFIG_DATE	2019-09-30 07:55

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

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

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

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

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

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

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

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

      Order No       VNo FeeTyp    FeeTypNam    Trader Trad Day DlyFeePerOrdr     OrderVol
-------------------- --- ------ -------------- ------ -------- ------------- ----------------
XXXXXXXXXXXXXXXXXXXX 999  XXX   XXXXXXXXXXXXXX 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 only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

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

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

Text Report Structure

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

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

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

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

4.1.3 CB060 Fee Statement

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

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

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

Text Report Structure

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

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

Ac     Prod     Instrument           FeeTyp    FeeTypNam     FeeCrtMthBal      OrderVol      OrderQuant
--- ----------- ---------- ----------- ------ -------------- --------------- ---------------- ------------
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX  XXX   XXXXXXXXXXXXXX 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	This report is available for all members.

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

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb062Rec, repeated 1 ... variable times:		
ordrNo	m	OrdrNo
versionNo	m	VerNo
quoInd	m	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:		
currTypCod	o	(XML only)
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

Currency  MktGrp
-------- --------
  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
                                                                                           --------------------------------
Total Per Exchange Member in EUR:                                                                               +999999999.99
```

4.1.5 CB068 Transaction Overview

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

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

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

Text Report Structure

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

   BU               BU Long Name            BU Identifier
-------- --------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXX XXXXXXXXXXXXX
             -----------
Trdr Tot:    999,999,999
             -----------
Total:       999,999,999
```

4.1.6 CB069 Transaction Report

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

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

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

Text Report Structure

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

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

   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 XXXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXXX

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

4.1.7 CB080 Monthly Fee and Rebate Statement

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

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

rebPrc	o	Reb
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   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -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 per user. It includes all fees resulting from OTC trades. It is available for each member on T7 Boerse Frankfurt. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
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		

exchCurrTypCod	m	Trading Currency
exchRat	m	Exchange Rate
currTypCod	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 each member on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	This report is available for all members.

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		
exchCurrTypCod	m	Trading Currency

currTypCod	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 XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXX

       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 each member on T7 Boerse Frankfurt.
Frequency	Monthly.
Availability	This report is available for all members.

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		
exchCurrTypCod	m	Trading Currency
currTypCod	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	This report is available for all members.

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		
currTypCod	m	Curr
cb162Grp3, repeated 1 ... variable times:		
cb162KeyGrp3		
mktGrpNam	m	Market Group
cb162Grp4, repeated 1 ... variable times:		

<u>cb162KeyGrp4</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb162Grp5</u>, repeated 1 ... variable times:		
<u>cb162KeyGrp5</u>		
user	m	User
<u>cb162Rec</u>, 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 each member acting as specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	This report is available for all members.

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		
exchCurrTypCod	m	Trading Currency

exchRat	m	Exchange Rate
currTypCod	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    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 Trad Day  Service Fee Fix   Service Fee Var     OrderVol         Nominal     Info
-------------- -------------------- --- ---- -------- ---------------- ---------------- ---------------- --------------- -----
    XXXXX     XXXXXXXXXXXXXXXXXXXX 999  999 31-12-09 +9999999999999.99 +9999999999999.99 XXXXXXXXXXXXXXXX 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 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 each member acting as specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	This report is available for all members.

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		
exchCurrTypCod	m	Trading Currency

exchRat	m	Exchange Rate
currTypCod	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 each member acting as specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	This report is available for all members.

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		

exchCurrTypCod	m	Trading Currency
exchRat	m	Exchange Rate
currTypCod	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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       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 each member acting as specialist on T7 Boerse Frankfurt.
Frequency	Daily.
Availability	This report is available for all members.

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		

exchCurrTypCod	m	Trading Currency
currTypCod	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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX        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 each member acting as specialist on T7 Boerse Frankfurt.
Frequency	Monthly.
Availability	This report is available for all members.

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		
exchCurrTypCod	m	Trading Currency
currTypCod	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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       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+ XXXXXXXXXXXXXXXX  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 each member acting as specialist on T7 Boerse Frankfurt.
Frequency	Monthly.
Availability	This report is available for all members.

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		
exchCurrTypCod	m	Trading Currency
currTypCod	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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       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
```

4.2 RD Trading RDS Reports

4.2.1 RD110 User Profile Maintenance

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

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

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

Text Report Structure

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

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

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

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

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

4.2.2 RD115 User Profile Status

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

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

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

Text Report Structure

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

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

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

 MktGrp
--------
XXXXXXXX

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

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

4.2.3 RD120 User Transaction Size Limit Maintenance

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

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

rd120Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

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

4.2.4 RD125 User Transaction Size Limit Status

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

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

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

Text Report Structure

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

Trader Trader Id  MktGrp      Prod        MaxOrdQty      MaxCalSprdQty     Max TES Qty      EffMaxOrdQty   EffMaxCalSprdQty
            EffMaxTESQty
------ --------- -------- ----------- --------------- --------------- --------------- --------------- ---------------
XXXXXX    999999 XXXXXXXX XXXXXXXXXXX 999,999,999.9999 999,999,999.9999 999,999,999.9999 999,999,999.9999 999,999,999.9999
        999,999,999.9999
                                                                                                         ---------------
Total Assigned Products                                                                                           99,999
```

4.2.5 RD130 Trade Enrichment Rule Maintenance

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

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

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

Text Report Structure

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

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

4.2.6 RD135 Trade Enrichment Rule Status

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

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

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

Text Report Structure

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

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

4.2.7 RD140 Pre-trade Limits Maintenance - Trading Participant

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

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

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

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

Text Report Structure

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

   BU              BU Long Name            BU Identifier
-------- -------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999

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

  Product    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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

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

4.2.8 RD145 Pre-trade Limits Status - Trading Participant

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

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

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

Text Report Structure

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

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

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

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

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

4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

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

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

Text Report Structure

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

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

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

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

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

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

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

Text Report Structure

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

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

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

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

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

4.3.2 TA114 Variance Futures Parameter

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

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

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

Text Report Structure

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

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

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

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

4.3.3 TA115 Total Return Futures Parameters

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

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

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

Text Report Structure

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

Prod Date Ann BDO Settl Date FD  Funding Rate   Day Funding    Acc Funding    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
           +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
```

4.3.4 TA116 Decay Split Table

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

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

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

Text Report Structure

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

  Product       Instrument Id            Instrument Mnemonic          CntrYear CntrMonth  CP  Strike Price VerNum
------------ -------------------- ---------------------------------------- -------- --------- ---- ------------ ------
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX  999999.9999      9

SplitPos   Product       Instrument Id            Instrument Mnemonic          CntrYear CntrMonth  CP  Strike Price VerNum
-------- ------------ -------------------- ---------------------------------------- -------- --------- ---- ------------ ------
      99 XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX  999999.9999      9
```

4.4 TC Order and Quote Maintenance

4.4.1 TC230 Cross and Quote Requests

Description	For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request for Quote requests entered during the day. Reports are grouped per business unit, trader and request type and sorted per product, instrument type, instrument ID and request time. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

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

tc230Grp3, repeated 1 ... variable times:

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

Text Report Structure

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

  Product    InstType    Instrument Id     Instrument Mnemonic       Time       B/S     Quantity
----------- -------- ------------------- ------------------ ----------------- ---- -------------
XXXXXXXXXXX XXXXXXXX 99999999999999999999     XXXXXXXXXX      XXXXXXXXXXXXXXXXXX XXXX 999999999.9999
```

4.4.2 TC540 Daily Order Maintenance

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

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

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

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

Text Report Structure

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

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

      Time             Order ID       Version No  Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier
                Exec Qualifier LiqProvActivity RegOrderEvent Act              Reas B    Typ            Size InitialDisplayQty
                    RandomLowQty    RandomHighQty     LimPric      TrgPrc TrailingStopAbsPrice TrailingStopPricePct
                       ExecQty     ExecPrc     VDO Prc Best Execution Match Type                StepID       Item P/F Trg I D P
                Res Entry Date Entry Time         Priority Date Priority Time      Exp Expiry Date UsrOrdrNmbr      Text 2
                Text         BU Obo   Trader Obo ClientRef            TC RuleId Side Liquidity Indicator FixClOrdId
                    SMP-ID QRS Quote Id DMA
------------------ -------------------- --------- -------------------- -------------------- --------------- --------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX  999999999 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX
                XXXXX         X              XXXX         X   XXXXXXXXXXXXXXXXXX XXXX XXX 999,999,999.9999  999,999,999.9999
                999,999,999.9999 999,999,999.9999 9999.99999+ 9999.99999+         9999.99999+           9999.99
                999999999.9999 9999.99999+ 9999.99999+ XXXXX          XXXXXXXXXXXXXXXXXXXXX 9999999999 9999999999 X   XXX X X X
                XXX 31-12-09   XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXX XXXXXXXXXXXX
                XXXXXXXXXXXX XXXXXXXX XXXXXX     XXXXXXXXXXXXXXXXXXXX XX  99999 XXXXXXX                XXXXXXXXXXXXXXXXXXXX
                9999999999       999999 XXXXX
```

4.4.3 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	This report is available for all members.

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		
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
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
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
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
----------- -------- ------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

       Time       Segment MIC       TES ID       Type Act Initiator  User  B     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 XXX  XXX XXXXXXXX  XXXXXX X XXXXXXXXXXXXXXXXXXXX 9999.99999+ 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 RegOrderEvent TC Text 1
                     Text 2      Text 4
-------------------- ------------- ---- -------- ------ --- ----------------- -------------------- --------------------
XXXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
                     XXXXX           XXXXXXXXXXXXXXXXXXXX XXXXX         X             XXXX         XX XXXXXXXXXXXX
                     XXXXXXXXXXXX XXXXXXXXXXXXXXXX
```

4.4.4 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	This report is available for all members.

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

tc550KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Currency
tc550Rec, repeated 1 ... variable times:		
exchangeOrderId	m	Order ID
versionNo	m	Version No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
buyCod	m	B
ordrTyp	m	Typ
ordrQty	m	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
volDiscPrc	o	VDO Prc
bestExecution	o	Best Execution
triggered	o	Trg
persistent	o	P
tradingRestriction	o	Res
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	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
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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999 XXXXXX

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

      Order ID      Version No  Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier
                      LiqProvActivity B    Typ           Size InitialDisplayQty     RandomLowQty    RandomHighQty      LimPrc
                           TrgPrc TrailingStopAbsPrice TrailingStopPricePct       ExecQty     VDO Prc Best Execution Trg P Res
                      Entry Date Entry Time        Priority Date 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 9999.99999+
                      9999.99999+         9999.99999+           9999.99 999999999.9999 9999.99999+ XXXXX         XXX X XXX
                      31-12-09   XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXX XXXXXXXXXXXX
                      XXXXXXXXXXXX XX XXXXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXXX 9999999999 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
```

4.4.5 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 learing and MiFID fields. - Deals done on Xetra EnLight by the respondent including own clearing and MiFID fields and the Top of Book information. 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	This report is available for all members.

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	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
instrumentGrp, 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
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

enableSmart	o	Enable Smart
regOrderEvent	o	RegOrderEvent
eventFreeText	o	Event Free Text
quoteGrpX, repeated 0 ... variable times:		
quoteId	m	Quote ID
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
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
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	m	Event Owning BU

requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	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
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
-----------
XXXXXXXXXXX

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

       Time         Act
----------------- --------
XXXXXXXXXXXXXXXXX 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
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

 Bid Price  Offer Price Settlement Date Negotiation Event Expiry Time Enable Smart RegOrderEvent
----------- ----------- --------------- ----------------------------- ------------ -------------
9999.99999+ 9999.99999+    31-12-09        XXXXXXXXXXXXXXXXXX         XXXXX        XXXX

                                                          Event Free Text
------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

      Quote ID
--------------------
```

```
XXXXXXXXXXXXXXXXXXXX

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 9999.99999+ 999999999.9999

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

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

      Deal ID           Deal Report ID    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   XXXXXXXX       XXXXXX        XXXXXX      XXXXX         999999    XXXXXXXX
                      XXXXXX          XXXXXX       XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999
                      31-12-09       X              XXXX          XXXX

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

TOP OF BOOK DETAILS

  BBO Type     Bid Price   Bid Quantity  Offer Price Offer Quantity
------------- ---------- ------------- ---------- -------------
XXXXXXXXXXXXX 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999
```

4.4.6 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	This report is available for all members.

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
eventId	m	Negotiation Event Id
instrumentGrp, 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
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
reponsdentsQuoting	o	Respondents Quoting
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
eventSide	o	Negotiation Event Side
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

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 Negotiation Event Id  Product   InstType   Instrument Id             Instrument Mnemonic
        isinCod      wknNo     Instrument Name
------ ------------------ -------------------- ------------ -------- -------------------- ----------------------------------------
999999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
        XXXXXXXXXXXX XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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   Price      Quantity    Settlement Date Allocation Type
---------------------- ----------- ------------- --------------- ---------------
         XXXX         9999.99999+ 999999999.9999    31-12-09           X

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

```
  BBO Type     Bid Price   Bid Quantity  Offer Price Offer Quantity
------------- ----------- -------------- ----------- --------------
XXXXXXXXXXXXX 9999.99999+ 999999999.9999 9999.99999+ 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 9999.99999+ 999999999.9999
```

4.4.7 TC810 T7 Daily Trade Confirmation

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

XML Report Structure	**M/O**	**Text Report Heading**
tc810		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc810Grp, repeated 0 ... variable times:		
tc810KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc810Grp1, repeated 1 ... variable times:		
tc810KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	Clearing Member
membCcpClgIdCod	o	CCP Clearing Member
settlAcct	m	StlIdAct
settlLocat	m	StlIdLoc
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		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tc810Rec, repeated 1 ... variable times:		
time18	m	Time
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
volDiscPrc	o	VDO 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
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

       Time       Segment MIC Type   Event      Step        Deal      Parent Deal   Item    TradeNo        OrdrNo
                   Version No Account Side Liquidity Indicator B    P/F       ExecQty        Prc     VDO 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 9999.99999+ 9999.99999+ XXX XXX 9999.99999+
                   XXX XXX 9999999.999999999 9999999999.99 31-12-09 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX  9999999999.99+
                          +9999 XXX       XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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
```

4.4.8 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	This report is available for all members.

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

<u>tc812KeyGrp3</u>		
product	m	Product
<u>tc812Grp4</u>, repeated 1 ... variable times:		
<u>tc812KeyGrp4</u>		
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
<u>tc812Rec</u>, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
versionNo	m	Version No
MatchInstCrossId	m	SMP-ID
buyCod	m	B
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	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
-------- ---------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999

Trader
------
XXXXXX

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

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

       Time        Type       Order ID       Version No   SMP-ID    B   Smp Deleted Qty  Deleted Qty    Trade Prc  Typ   LimPrc
                    Exp Res ClMbr Customer     UsrOrdrNmbr      Text        TC
------------------ ---- -------------------- ---------- ---------- ---- --------------- -------------- ----------- --- -----------
XXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX  999999999 9999999999 XXXX  999999999.9999 999999999.9999 9999.99999+ XXX 9999.99999+
                    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
```

4.4.9 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	This report is available for all members.

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

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

Text Report Structure

```
  Product    InstType    Instrument Id             Instrument Mnemonic            isinCod     wknNo
            Instrument Name
----------- -------- ------------------- -------------------------------------- ----------- --------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

MatchStep         Time        Type Aggressor  Nb Buy    Nb Sell     Quantity    Trade Price    AccumQty     Higher Price Lower Price
---------- ----------------- ---- --------- --------- --------- -------------- ----------- ------------- ----------- -----------
9999999999 XXXXXXXXXXXXXXXXX XXXX   XXXX    999999999 999999999 999999999.9999 9999.99999+ 999999999.9999  9999.99999+ 9999.99999+
```

4.5 TD Trading Volumes And Performance

4.5.1 TD930 Daily Trade Statistics

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

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

seriMthTrdQtyBst	m	MBstVol
seriTrdTotQtyVDO	m	DVDOVol
seriMthTrdQtyVDO	m	MVDOVol

Text Report Structure

```
  Product        isin     Curr     PPrc       OpnPrc     DlyHghPrc  DlyLowPrc  LastExchPrc      Volume         MtdVolume
                     DBstVol        MBstVol        DVDOVol        MVDOVol
------------ ------------ ---- ------------ ----------- ---------- ---------- ----------- ---------------- ----------------
XXXXXXXXXXXX XXXXXXXXXXXX XXX  99,999.99999 9999.99999+ 9999.99999 9999.99999 9999.99999+ 999,999,999.9999 999,999,999.9999
              999999999.9999 999999999.9999 999999999.9999 999999999.9999
```

4.5.2 TD940 Daily Regular Market Making Quote Request Performance

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

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

Text Report Structure

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

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

4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

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

Text Report Structure

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

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

4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

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

Text Report Structure

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

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

4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

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

Text Report Structure

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

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

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

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

This report is available only for derivative markets.

Frequency: Daily.

Availability: This report is available for all members.

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

Text Report Structure

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

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

4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

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

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

Text Report Structure

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

PACKAGE: XXXXX

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

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

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

XML Report Structure	M/O	Text Report Heading
td948		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td948Grp, repeated 0 ... variable times:		
td948KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	o	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
```

4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXXX

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


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


MONTHLY                                                                                           <=
REQUIREMENT:                                                                                    99.99%

FULFILLED:                                                                                        XXX
```

4.5.12 TD954 Stressed Market Conditions

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

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

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

Text Report Structure

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

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

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

4.5.13 TD955 Building Block Liquidity Provider Measurement

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

XML Report Structure	M/O	Text Report Heading
td955		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td955Grp, repeated 0 ... variable times:		
td955KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td955Grp1, repeated 1 ... variable times:		
td955KeyGrp1		
packCod	m	PACKAGE
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 REQUIREMENT:
mthPackReqEqt	o	MONTHLY PACKAGE REQUIREMENT:
td955Grp2, repeated 1 ... variable times:		

td955KeyGrp2		
product	m	PRODUCT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
covReq	o	COVERAGE REQUIREMENT
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
```

4.5.14 TD956 Basis Building Block Liquidity Provider

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

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

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

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

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

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2		
product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
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
```

4.5.16 TD959 Designated Market Making Measurement

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

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

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

Text Report Structure

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

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

MONTHLY:                              >=                                          >=
PACKAGE REQUIREMENT:               99999                                       99999

FULFILLED:                             X                                           X

PRODUCT: XXXX

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

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

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

FULFILLED:                                                              XXX       XXX        XXX        XXX
```

4.5.17 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	This report is available for all members.

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
```

4.5.18 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	This report is available for all members.

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
```

4.5.19 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

Description	This daily report displays the fulfilment 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	This report is available for all members.

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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX

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

4.5.20 TD964 MTD Eurex EnLight Performance

Description	This MTD report displays the fulfilment 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	This report is available for all members.

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
```

4.5.21 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	This report is available for all members.

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	
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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999

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

4.5.22 TD982 Special Report French Equity Options

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

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

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

Text Report Structure

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

PRODUCT: XXXX

PACKAGE: XXXXX

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

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

MONTHLY REQUIREMENT:                                      9999:59:59.99

DISCLAIMER:
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.5.23 TD983 Regulatory Market Making MTD

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

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

Text Report Structure

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

  Product    Spread Class Regular Spread Class during Thx
------------ -------------------- -----------------------
XXXXXXXXXXXX    9999999999999999       9999999999999999

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

4.6 TE TES, Order and Quote Maintenance

4.6.1 TE535 Cross and Quote Requests

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

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

te535Grp2, repeated 1 ... variable times:

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

Text Report Structure

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

  Product    InstType    Instrument Id             Instrument Mnemonic            isinCod      wknNo
             Instrument Name              Time             B/S        Quantity
----------- -------- ------------------- -------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXX 999999999.9999
```

4.6.2 TE540 Daily Order Maintenance

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

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

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

businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
clientRef	o	ClientRef
tradingCapacity	o	TC
MatchInstCrossId	o	SMP-ID
Crossed	o	Crossed
tradeEnrichmentRuleId	o	Rule Id
sideLiquidityInd	o	Side Liquidity Indicator
dmaFlg	o	DMA
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            BU                BU Long Name             BU Identifier  Session
             Trader
----------- ---------------------------------------- -------- ---------------------------------------- ------------ ---------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999 999999999
             XXXXXX

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

       Time             Order ID          Order No    Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier
                    Exec Qualifier LiqProvActivity Commodity Hedging Flag RegOrderEvent Act             Reas B/S  Typ
                                Size      LimPrc      TrgPrc       ExecQty     ExecPrc Trg I D P Res Entry Date Entry Time
                    Priority Date Priority Time      Exp Expiry Date BU Obo   BU Obo Long Name                        Trader Obo
                    ClientRef           TC     SMP-ID Crossed Rule Id Side Liquidity Indicator DMA   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
------------------ -------------------- ------------ -------------------- -------------------- --------------- --------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX
                    XXXXX          X              XXXXX                 XXXX          X   XXXXXXXXXXXXXXXXXX XXXX XXX
                    999,999,999.9999 9999.99999+ 9999.99999+ 999999999.9999 9999.99999+ XXX X X X XXX 31-12-09   XXXXXXXXXXXXXXXXXX
                    31-12-09       XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX
                    XXXXXXXXXXXXXXXXXXXX XX 9999999999 X         99999 XXXXXXX                  XXXXX 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
```

4.6.3 TE545 Daily TES Maintenance

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

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

businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te545Grp2, repeated 1 ... variable times:		
te545KeyGrp2		
user	m	User
te545Grp3, repeated 1 ... variable times:		
te545KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te545Rec, repeated 1 ... variable times:		
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
isDisclosed	o	D
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
dealIdGrp, repeated 1 ... variable times:		
dealId	o	Deal ID
onBehalfGrp		
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		
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
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
sideGrp, repeated 1 ... 2 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
te545SideClearingInfo		
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
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

Text Report Structure

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

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

 User
------
XXXXXX

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

       Time              TES ID       Type Act Initiator  User  B D OnBook Skip Min Lot Size Val     Description        Price
                    Clos Time         Entry Time        Exec Time                 Basket ID Neg Ev ID
------------------ -------------------- ---- --- -------- ------ - - ------ -------------------- -------------------- -----------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXX  XXX XXXXXXXX  XXXXXX X X   X           XXXXX        XXXXXXXXXXXXXXXXXXXX 9999.99999+
                    XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXX

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

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

   Instrument Id             Instrument Mnemonic             Prc         Qty
-------------------- ---------------------------------------- ---------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX +9999.99999 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 9999.9999
              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        Start Date End Date Settl Date SI
```

```
                  Hdg Curr
---------------- -------------------------------- -------------------------------- --------------------------------
999,999,999.9999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 31-12-09   31-12-09 31-12-09   XXXXX
                  XXX XXX

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

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

      Side ID             Size     B/S  Bus Unit Trader Sts     Appr Time       Client Identifier    Invest Identifier
                      Invest Qualifier Exec Identifier      Exec Qualifier LiqProvActivity CommHedgFlg RegOrderEvent OC AC
                      Flex Account Info                TC Take Up Mbr OrgFirm Beneficia C Compliance Info      OCC Text 1
                      Text 2      Text 3
-------------------- -------------- ---- -------- ------ --- ------------------ -------------------- --------------------
XXXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
                      XXXXX            XXXXXXXXXXXXXXXXXXXX XXXXX         X               XXXXX       XXXX          X  XX
                      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXX
                      XXXXXXXXXXXX XXXXXXXXXXXX
```

4.6.4 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	This report is available for all members.

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	m	Basket Profile
basketMonth	o	Mon
basketYear	o	Year
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	m	Bus Unit
sideTrader	m	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		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
te546extReferenceGrp		
tamReferenceGrp, repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
te546sideGrp, repeated 1 ... 2 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
te546sideClearingInfo		
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          Basket Profile        Mon Year
------------------- ---- ----------- ----------------------------- --- ----
9999999999999999999 XXX  XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX  99 9999

      Time        Oper Type AmCt Act     Clos Time         Entry Time        Exec Time        Price
----------------- --------- ---- --- ----------------- ----------------- ----------------- -----------
XXXXXXXXXXXXXXXXX    XXX    9999 XXX XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX 9999.99999+

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

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

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  XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXX  XXX XXXXXXXX  XXXXXX X X
    XXXXXXXXXXXXXXXXXXXX 9999.99999+ XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX

 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
------------------- ------------- ---- -------- ------ --- -----------------
XXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXX
```

```
 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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX
                      XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
```

4.6.5 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	This report is available for all members.

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	m	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

Text Report Structure

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

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

BusinessDay        TES ID        TradePrice   TradeSideQty    TESClosureTime       EntryTime       InitBU  InitUser ApprovingBU
             ApprovingUser ApprovalTime       ApprovalDuration
----------- ------------------- ----------- ------------- ----------------- ----------------- -------- -------- -----------
 31-12-09   XXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999 XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXXXXXX  XXXXXX   XXXXXXXX
             XXXXXX        XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX
```

4.6.6 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	This report is available for all members.

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

te550KeyGrp3

instrumentGrp

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

te550Rec, repeated 1 ... variable times:

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

clearingData1

commonClearingData1

clearingTakeUpMember	o	Take Up Mbr

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

Text Report Structure

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

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

      Order ID        Order No    Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier
                      LiqProvActivity Commodity Hedging Flag B/S  Typ          Size      LimPrc      TrgPrc        ExecQty Trg
                      Res Entry Date Entry Time        Priority Date Priority Time      Exp Expiry Date ClientRef           TC
                          SMP-ID DMA   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 XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX
                      X            XXXXX                XXXX XXX 999,999,999.9999 9999.99999+ 9999.99999+ 999999999.9999 XXX
                      XXX 31-12-09   XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXXXXXX XX
                      9999999999 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
```

4.6.7 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	This report is available for all members.

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		
businessUnit	o	BU
busUntLngName	o	BU Long Name
enteringUser	o	Trader Obo
regOrderEvent	o	Reg Order Event
reason	o	Reas
bilateralTradingIndicationGrp		
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		
matchEvent	o	Match Event

marketDataGrp		
bidPrc	o	BidPrc
askPrc	o	AskPrc
matchStepGrp, repeated 1 ... 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
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXX
              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 XXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX
             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         99999999999999999999   XXXXXXXX       XXXXXX

Agreed Side Agreed Prc    Agreed Qty   PubSide PubPrc PubQty
----------- ---------- ------------- ------- ------ ------
     X      9999.99999+ 999999999.9999    X      X      X

Match Event   BidPrc      AskPrc
----------- ---------- ----------
 9999999999 9999.99999+ 9999.99999+

MatchStep  IncOrdInd    OpenQty        ExecQty       ExecPrc
---------- --------- ------------- ------------- ----------
9999999999     X     999999999.9999 999999999.9999 9999.99999+

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

4.6.8 TE600 Eurex EnLight Maintenance

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

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

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te600Grp2, repeated 1 ... variable times:		
te600KeyGrp2		
user	m	User
te600Grp3, repeated 1 ... variable times:		
te600KeyGrp3		
product	m	Product
te600Grp4, repeated 1 ... variable times:		
te600KeyGrp4		
eventId	m	Negotiation Event ID
stpFlag	o	STP Flag
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	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
numberOfLegs	o	Number of Legs
instrumentLegGrp, repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
underlyingLegPriceGrp, repeated 0 ... variable times:		
product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic

buyCod	o	B/S
ratio	o	Ratio
eventType	o	Type
eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	Negotiation Event Total Deal Quantity
eventOverallQty	o	Negotiation Event Overall Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
workingDelta	o	Working Delta
negotiateUnderlying	o	Negotiate Underlying
underlyingDelta	o	Underlying Delta
lastNegotiatedPrc	o	Last Negotiated Price
lastNegotiatedQty	o	Last Negotiated Quantity
noOfRespondents	o	Number of Respondents
showNoOfRespondents	o	Show Number of Respondents
bidPrc	o	Bid Price
offerPrc	o	Offer Price
requote	o	Requote
sideFixed	o	Side Fixed
qtyFixed	o	Quantity Fixed
respondentVisibilityGrp, repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price
showLastNegotiatedPrc	o	Show Last Negotiated Price
showLastNegotiatedPrcQty	o	Show Last Negotiated Qty
regOrderEvent	o	RegOrderEvent
eventFreeText	o	Event Free Text
quoteGrp, repeated 0 ... variable times:		
quoteId	m	Quote ID
respondentGrp, repeated 1 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
quoteFreeText1	o	Quote Free Text1

underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying 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
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
freeText4	o	Text 4
dealGrp, repeated 0 ... variable times:		
dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	m	Deal
dealCancelStatus	o	Deal Cancel Status
isDisclosed	o	D
respondentGrp, repeated 0 ... 1 times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
requesterGrp, repeated 0 ... 1 times:		

requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealQuoteId	o	Quote ID
dealPrc	o	Price
dealQty	o	Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
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
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
freeText4	o	Text 4
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 STP Flag
-------------------- --------
XXXXXXXXXXXXXXXXXXXX  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   999

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

Type Negotiation Event Side Negotiation Event Open Quantity Negotiation Event Total Deal Quantity Negotiation Event Overall Quantity
     Reference Price Reference Price Type Delta Exchange Working Delta
---- --------------------- ----------------------------- ------------------------------------ -----------------------------------
 X          XXXX                    999999999.9999                      999999999.9999                     999999999.9999
         9999.99999+ X                  XXXXX        XXXXX

Negotiate Underlying Underlying Delta Last Negotiated Price Last Negotiated Quantity Number of Respondents
                      Show Number of Respondents
```

```
------------------- --------------- ------------------- --------------------- -------------------
     XXXXX             999.9999+         9999.99999+         999999999.9999           999999999
                X

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

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

RegOrderEvent
-------------
   XXXX

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

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

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

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

Underlying Delta Underlying Price
---------------- ----------------
      999.9999+      9999.99999+

B/S    Price      Quantity
---- ----------- --------------
XXXX 9999.99999+ 999999999.9999

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity CommHedgFlg
                      RegOrderEvent OC AC Flex Account Info              TC Take Up Mbr OrgFirm Beneficia C Compliance Info
                      OCC Text 1      Text 2      Text 3      Text 4
------------------- ------------------- -------------- ------------------- ------------- -------------- -----------
XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXX     XXXXX            X          XXXXX
                      XXXX         X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX      XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXX
                      XX  XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX

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

```
      Deal ID           Deal Report ID    Deal Deal Cancel Status D BU Respondent User Respondent Entering User Event Owning BU
                     Event Owning User Entering User Deal Creation Time Deal Update Time   Quote ID                  Price
                           Quantity Option Quantity New Option Price Underlying Effective Delta Underlying  Quantity
                     Underlying Delta Underlying Price Underlying Price Boundary New Reference Price Validity Time
                     Requester Side Respondent Side
-------------------- ------------------- ---- ----------------- - ------------ -------------- ------------ --------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX  X          X          X   XXXXXXXX       XXXXXX        XXXXXX       XXXXXXXX
                     XXXXXX          XXXXXX       XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+
                     999999999.9999  999999999.9999    9,999.99999+              999.9999+      999999999.9999
                            999.9999+     9999.99999+             9999.99999       9,999.99999+ XXXXXXXXXXXXXXXXXX
                     XXXX         XXXX

                                                        Deal Free Text1
-------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier LiqProvActivity CommHedgFlg
                     RegOrderEvent OC AC Flex Account Info              TC Take Up Mbr OrgFirm Beneficia C Compliance Info
                     OCC Text 1      Text 2      Text 3      Text 4
-------------------- -------------------- --------------- -------------------- ------------- -------------- ----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXXX     XXXXX            X          XXXXX
                     XXXX         X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX
                     XX  XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

  BBO Type     Bid Price   Bid Quantity  Offer Price Offer Quantity
------------- ---------- -------------- ---------- --------------
XXXXXXXXXXXXX 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999

Legs
----
  99

      Leg ID                    Leg Mnemonic              Bid Price   Bid Quantity  Offer Price Offer Quantity
-------------------- ---------------------------------------- ---------- -------------- ---------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999
```

4.6.9 TE610 Eurex EnLight Best Execution Summary

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

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

product	m	Product
te610Grp4, repeated 1 ... variable times:		
te610KeyGrp4		
dealId	m	Deal ID
te610Rec, repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealStatus	m	Deal
dealCancelStatus	o	Deal Cancel Status
isDisclosed	o	D
eventId	m	Negotiation Event ID
stpFlag	o	STP Flag
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
respondentGrp, repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
reponsdentsQuoting	o	Respondents Quoting
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
eventType	o	Negotiation Event Type
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
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

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
freeText4	o	Text 4
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
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
workingDelta	o	Working Delta
underlyingDelta	o	Underlying Delta
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
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	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
showQty	o	Show Quantity
showSide	o	Show Side
updateTime	o	Update Time
quoteId	m	Quote ID
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

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

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

Trader
------
XXXXXX

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

     Deal ID
-------------------
XXXXXXXXXXXXXXXXXXX

 Item  Deal Creation Time  Deal Update Time  Deal Deal Cancel Status D Negotiation Event ID STP Flag    Instrument ID
       Instrument Mnemonic                    InstType SubType
------ ----------------- ----------------- ---- ----------------- - ------------------- -------- -------------------
999999 XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX  X          X        X XXXXXXXXXXXXXXXXXXX  XXXXX   9999999999999999999
       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXX

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

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

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

Negotiation Event Type Negotiation Event Side    Price       Quantity
---------------------- ---------------------- ----------- -------------
         X                    XXXX        9999.99999+ 999999999.9999

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

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

```
                      OCC Text 1       Text 2       Text 3       Text 4          Time to Transfer
-------------------- -------------------- ----------------- -------------------- -------------- --------------- -----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX           X          XXXXX
                      XXXX         X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX
                      XX  XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX

  BBO Type     Bid Price   Bid Quantity  Offer Price Offer Quantity
------------- ----------- -------------- ----------- --------------
XXXXXXXXXXXXX 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999

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

       Leg ID                   Leg Mnemonic               B/S  Ratio   BidPrc       BidQty     Offer Price Offer Quantity
-------------------- ---------------------------------------- ---- ----- ----------- -------------- ----------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999

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

     Und Leg ID                Und Leg Mnemonic            B/S  Ratio   BidPrc       BidQty     Offer Price Offer Quantity
-------------------- ---------------------------------------- ---- ----- ----------- -------------- ----------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999

Reference Price Reference Price Type Delta Exchange Working Delta Underlying Delta Underlying Effective Delta Underlying Quantity
                 Option Quantity
--------------- -------------------- -------------- ------------ ---------------- ------------------------- -------------------
    9999.99999+          X              XXXXX         XXXXX          999.9999+                 999.9999+      999999999.9999
                  999999999.9999

New Option Price Underlying Price Underlying Price Boundary New Reference Price Negotiation Event Open Quantity
---------------- ---------------- ------------------------- ------------------- -------------------------------
    9,999.99999+      9999.99999+              9999.99999       9,999.99999+               999999999.9999

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

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

Underlying Delta Underlying Price
---------------- ----------------
       999.9999+      9999.99999+

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

```
XXXX 9999.99999+ 999999999.9999
```

4.6.10 TE810 T7 Daily Trade Confirmation

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

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

te810Grp2, repeated 1 ... variable times:		
te810KeyGrp2		
user	m	Trader
te810Grp3, repeated 1 ... variable times:		
te810KeyGrp3		
product	m	Product
te810Grp4, repeated 1 ... variable times:		
te810KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tradingCapacity	m	TC
te810Rec, repeated 1 ... variable times:		
time18	m	Time
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
alphaOrderNo	o	Order No
sideLiquidityInd	o	Side Liquidity Indicator
buyCod	m	B/S
opnClsCod	m	O/C
ordrPrtFilCod	o	P/F
execQty	m	Quantity
execPrc	m	Trade Prc
clearingQty	o	Clearing Qty
clearingPrc	o	Clearing Prc
instrumentType	o	StraType
instrumentId	o	Strategy Id
instrumentMnemonic	o	Strategy Mnemonic

ordrTyp	o	Typ
eventId	o	Neg Ev ID
dealId	o	Deal ID
stpFlag	o	STP Flag
tesType	o	TES
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tvtic	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
dmaFlg	o	DMA
instrumentStatsGrp		
onExchStatsGrp		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	o	Clg Sell
tesStatsGrp		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades
sumTESVolSell	m	
sumTESClgSell	o	Clg Sell

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

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

      Time       Segment MIC Type   Event         Step         Deal    Parent Deal    Item    Price Decompose
                  Order ID           Order No     Side Liquidity Indicator B/S  O/C P/F       Quantity   Trade Prc
                    Clearing Qty Clearing Prc StraType         Strategy Id Strategy Mnemonic                       Typ
                  Neg Ev ID          Deal ID            STP Flag TES      LimPrc Exp Res ClMbr Customer     UsrOrdrNmbr
                  Text        TradingVenueTransactionIdentificationCode          Liquidity Provision Activity RiskReduction
                  Client ID          Execution Qualifier Execution ID        Investment Qualifier Investment ID
                             basket ID Account Account Name                  DMA
----------------- ----------- ---- ---------- --------------- ---------- ---------- ---------- --------------
XXXXXXXXXXXXXXXXXX    XXXX     XXXX 9999999999      9999999999 9999999999  9999999999 9999999999    XXXXXXXX
                  XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXX              XXXX X   X   999999999.9999 9999.99999+
                  999999999.9999  +9999.99999 XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX
                  XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX    XXX 9999.99999+ XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                  XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X                      XXXXX
                  XXXXXXXXXXXXXXXXXXXX XXXXX             XXXXXXXXXXXXXXXXXXXX XXXXX             XXXXXXXXXXXXXXXXXXXX
                  99999999999999999999 XX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX
                                             --------------- ---------------
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
```

4.6.11 TE812 Daily Prevented Self-Matches

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

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

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

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

       Time       Type       Order ID        Order No     SMP-ID   B/S  Smp Deleted Qty  Deleted Qty    Trade Prc  Typ   LimPrc
                   Exp Res ClMbr Customer     UsrOrdrNmbr  Text        TC
------------------ ---- -------------------- ------------ ---------- ---- --------------- -------------- ----------- --- -----------
XXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX 9999999999 XXXX  999999999.9999 999999999.9999 9999.99999+ XXX 9999.99999+
                   XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXX 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
                                         ----------- ---------------
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
```

4.6.12 TE910 T7 Daily Trade Activity

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

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

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

Text Report Structure

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

       Time        Type MatchStep
----------------- ---- ---------
XXXXXXXXXXXXXXXXX XXXX 9999999999

  Product    InstType    Instrument Id              Instrument Mnemonic            isinCod      wknNo
              Instrument Name              D Aggressor    Nb Buy   Nb Sell       Quantity Trade Price       AccumQty Higher Price
              Lower Price
------------ -------- ------------------- -------------------------------------- ----------- ---------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X XXXX     999999999 999999999 999999999.9999 9999.99999+ 999999999.9999  9999.99999+
              9999.99999+
               -------------
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
```

4.6.13 TE930 T7 Daily Trade Statistics

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

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

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

Text Report Structure

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

 CP    Instrument Id             Instrument Mnemonic          LstSetlPrc   OpnPrc    DlyHghPrcSignd DlyLowPrcSignd  LstTrdPrc
       SettlmPrc          Volume          TES Vol        MtdVolume        MtdTesVol        OpnIntQty
---- -------------------- ---------------------------------------- ---------- ---------- -------------- -------------- ----------
XXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999 9999.99999+    +9999.99999    +9999.99999 9999.99999+
      9999.99999 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
```

4.7 TL Usage Fees

4.7.1 TL001 System Transaction Overview

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

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

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

Text Report Structure

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

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

 Currency
--------
  XXX

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

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

4.8 TR Trading Regulatory

4.8.1 TR100 Order to Trade Ratio Report

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

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

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

Text Report Structure

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

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

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

TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
             BASE LIMIT VOLUME BASE LIMIT COUNT PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT QUOTE PERFORMANCE QUOTE SIZE QUALITY
            SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED      LIMIT VOLUME       LIMIT COUNT
                ORDERED VOLUME      TRADED VOLUME  ORDERS COUNT  TRADES COUNT      OTR VOLUME       OTR COUNT LIMIT USAGE VOLUME
            LIMIT USAGE COUNT VIOLATION
----------- ---------- ---------- ------- ------------------ ----------------- ------------------ ------------------
 31-12-09     XXXX     XXXXX    99.9999            9.9999            9.9999        9999999.9999            9999999
            9999999999999.9999    9999999999999              99.9999             99.9999           9.9999  999999999999.9999
                    9.9999 XXXXXXXXXXXXXXXX  XXXXXXXXXXXXXXXX X            9999999999999.9999 9999999999999.9999
            9999999999999.9999 9999999999999.9999 9999999999999 9999999999999 99999999999.9999 99999999999.9999       999999.9999
                  999999.9999 X
```

4.8.2 TR101 MiFID II OTR Report

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

This report is created for one member per investment firm, covering all members of this investment firm.

This report is available only for cash markets.

Frequency: Daily.

Availability: This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr101		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr101Grp, repeated 0 ... variable times:		
tr101KeyGrp		
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
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                 OTRMktGrp              firmOTRVol       firmOTRNo      Violation MaxRatioVol
             MaxRatioNo FloorVol FloorNo
------------ ------------------------------ ------------------------------ ---------------- ---------------- ---------- -----------
XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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
```

4.8.3 TR102 Excessive System Usage Report

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

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

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

Text Report Structure

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

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

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

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

4.8.4 TR103 Eurex Daily OTR Parameter

Description	The report shows the current parameters used for the Eurex OTR calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
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	1	Product Type
product	1	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	PROCUCT FACTOR VOLUME
prodFactCnt	o	PROCUCT 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
                     PROCUCT FACTOR VOLUME PROCUCT FACTOR COUNT SMC FACTOR
------------------- ------------------ -------------------- ------------------- ------------------ -----------------
             9.9999             9.9999         9999999.9999             9999999 9999999999999.9999    9999999999999
                                   99.9999              99.9999      99.99

SPREAD QUALITY MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT
-------------- --------------------- --------------------
        9.9999           999999.9999               999999
```

4.8.5 TR104 Eurex Daily ESU Parameter

Description	The report shows the current parameters used for the Eurex Excessive Usage Fee calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
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	1	Product
prodTypId	1	Product Type
tr104Rec, repeated 1 ... variable times:		
limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
floor	o	BASE LIMIT VOLUME
volFactor	o	BASE LIMIT COUNT
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 BASE LIMIT VOLUME BASE LIMIT COUNT SMC FACTOR
---------- ------------ ----------------- ---------------- ----------
XXXXXXXXX        9.9999      999999999999             9999      99.99

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

4.8.6 TR105 Minimum Quotation Requirement

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

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
```

4.8.7 TR160 Identifier Mapping Error

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

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

uploadFile	o	File
rowNumber	o	Row
tsField	o	Field

Text Report Structure

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

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

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

4.8.8 TR161 Identifier Mapping Status

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

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

validTo	m	ValidTo
statusInd	m	StatusInd

Text Report Structure

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

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

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

4.8.9 TR162 Algo HFT Error

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

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

rowNumber	o	Row
tsField	o	Field

Text Report Structure

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

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

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

4.8.10 TR163 Algo HFT Status

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

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

Text Report Structure

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

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

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

4.8.11 TR165 DMA Error Report

Description	This reports states for each business unit whether an authorization to connect a DMA System to the trading system used by Eurex Deutschland pursuant to par. 61 Exchange Rules for Eurex Deutschland was granted. In case the authorization was not granted, the report lists all OrderIDs and respective error codes for the orders sent with Tag 1724 "OrderOrigination". Please immediately contact you relevant KAM in case the DMA System authorization was not granted but orders with Tag 1724 are send to Eurex. This report is available only for derivatives markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr165		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr165Grp, repeated 0 ... variable times:		
tr165KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr165Grp1, repeated 1 ... variable times:		
tr165KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
dmaFlg	m	DMA
tr165Rec, repeated 0 ... variable times:		
exchangeOrderId	m	Order ID
errDescription	m	Error

Text Report Structure

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

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

      Order ID       Error
-------------------- -----
XXXXXXXXXXXXXXXXXXXX  XX
```

4.8.12 TR901 MiFID II Message Rate Report

Description	This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only. This report is sorted by: Investment firm ISIN Member / Business Unit This report is created for one member per investment firm, covering all members of this investment firm. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr901		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr901Grp, repeated 0 ... variable times:		
tr901KeyGrp		
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
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          Instrument Name         RatioSingleDate RatioSingleMTD RatioSingle12M NoTransactionsDateIsin
            NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M
------------ ------------------------------ --------------- -------------- -------------- ----------------------
XXXXXXXXXXXX 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
```

4.8.13 TR902 Daily Order and Quote Transactions

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

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

maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M
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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   BU                BU Long Name             BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD
         RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M
-------- --------------------------------------- ------------ ---------- --------------- -------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999   XXXXXX        XXXXXX           9999.99       9999.99
                9999.99           9999.99          9999.99          9999.99

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

NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M
--------- -------- ------------- ------------------ ----------------- --------------- --------------- -------------- --------------
   999999  9999999      99999999          999999999        9999999999     99999999999         9999.99        9999.99        9999.99
```

4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

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

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

tt132KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tt132Grp2, repeated 1 ... variable times:		
tt132KeyGrp2		
product	m	Product
tt132Rec, repeated 1 ... variable times:		
time18	m	Time
mmpActivity	m	Act
mmpReason	m	Reason
sessionId	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 XXXXXXXXXXX

       Time        Act Reason  Session  QuoAct     Volume      Percent       Delta          Vega       TimeWin
------------------ --- ------ --------- ------ -------------- ---------- -------------- -------------- ----------
XXXXXXXXXXXXXXXXXX XXX XXXXXX 999999999 XXXXXX 9999999999.9999 9999999999 9999999999.9999 9999999999.9999 9999999999
```

4.9.2 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 This report will not contain the clearing risk events triggered on Eurex Classic which will continue to be provided in the existing reports TT130 resp. TT131.
Frequency	Daily.
Availability	This report is available for all members.

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

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

Text Report Structure

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

   BU              BU Long Name            BU Identifier
-------- --------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999

Trader
------
XXXXXX

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

4.9.3 TT135 Risk Event Report

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

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

Text Report Structure

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

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

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

4.9.4 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 only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

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
tt136Grp3, repeated 1 ... variable times:		
tt136KeyGrp3		
ptrScope	m	Scope

ptrLimitType	m	Limit Type
ptrUserGroup	o	User Group
tt136Rec, repeated 1 ... variable times:		
time18	m	Time
ptrActivity	m	PTR Limit Activity
buyLimit	o	Buy Limit
sellLimit	o	Sell Limit
disableMember	o	Disabled

Text Report Structure

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

Scope Limit Type User Group
----- ---------- ----------
 XXX    XXX        XXX

       Time       PTR Limit Activity Buy Limit  Sell Limit Disabled
------------------ ------------------ ---------- ---------- --------
XXXXXXXXXXXXXXXXXX       XXXXXX       9999999999 9999999999 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.

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

Table 5.1 - Tag Formats

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

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

Descriptions A short description of the value’s functional meaning.

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

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

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

Format: alphanumeric 2

Where used:
RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
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)
BE	BE	Best Execution (Cash specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
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)

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
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 accumTim

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

Format: TimeFormat

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

6.10 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

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary

6.11 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

6.12 activationType

Description: This field contains the activation type.

Format: alphanumeric 6

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

Where used: TT132 Market Maker Protection

6.13 activity

Description: This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.14 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

6.15 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.16 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

6.17 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

6.18 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

6.19 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

6.20 agreedPrice

Description	This field contains the agreed price of a CLIP trading indication.
Format	numeric signed 9, 5
Where used:	TE590 CLIP Trading Indication

6.21 agreedQuantity

Description	This field contains the agreed quantity of a CLIP trading indication.
Format	numeric 13, 4
Where used:	TE590 CLIP Trading Indication

6.22 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

6.23 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

6.24 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

6.25 alphaOrderNo

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

Format alphanumeric 12

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

6.26 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

6.27 approvalDuration

Description Duration of TES approval from TES entry time until TES approval time.

Format TimeFormat18

Where used: TE547 TES Late Approval Report

6.28 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

6.29 armvm

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

Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

6.30 arrangementId

Description This field contains the arrangement ID of a CLIP trading indication.

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.31 askPrc

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

6.32 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

6.33 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

6.34 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

6.35 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

6.36 audtValAfter

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

Format: alphanumeric 32

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

6.37 audtValBefore

Description	This field indicates the Audit Trail Data Before change.
Format	alphanumeric 32
Where used:	RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant

6.38 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

6.39 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

6.40 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

6.41 basketAmendmentCounter

Description: This field distinguishes different amendment operations for a specific basket.

Format: numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.42 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

6.43 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

6.44 basketInitiatingBU

Description This field indicates the business unit that initiated the basket operation.

Format alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

6.45 basketInitiatingUser

Description This field indicates the user that initiated the basket operation.

Format alphanumeric 6

Where used: TE546 Daily Basket TES Maintenance

6.46 basketMonth

Description The contract month of all instruments in the basket.

Format numeric 2

Where used: TE546 Daily Basket TES Maintenance

6.47 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

6.48 basketPrc

Description The price of each component in a BTRF basket operation.

Format numeric signed 9, 5

Where used: TE546 Daily Basket TES Maintenance

6.49 basketProfile

Description This field contains the basket profile.

Format alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

6.50 basketType

Description Type of basket. Currently, only BTRF is supported.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	TRF	BTRF

Where used: TE546 Daily Basket TES Maintenance

6.51 basketYear

Description: The contract year of all instruments in the basket.

Format: numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.52 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

6.53 beneficiary

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

Format: alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.54 bestExecution

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

Format: alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.55 bidPrc

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

Format: numeric signed 9, 5

Where used:
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.56 bidPriceIntervalNo

Description: Serial number for bid price interval.

Format: numeric 3

Where used: TR105 Minimum Quotation Requirement

6.57 bidPriceUpperBoundary

Description: Upper bid price for this interval.

Format: numeric 22, 2

Where used: TR105 Minimum Quotation Requirement

6.58 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

6.59 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

6.60 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

6.61 bucket

Description: This field indicates the bucket of products which the basket relates to.

Format: alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

6.62 businessDay

Description: This field contains current business day.

Format: alphanumeric 10

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

6.63 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

6.64 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.65 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.66 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.67 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
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.68 buyLimit

Description: This field contains the buy limit.

Format: numeric 10

Where used: TT136 Pre-trade Risk Control

6.69 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

6.70 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

6.71 classifViolation

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

Format: alphanumeric 9

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

Where used: TR102 Excessive System Usage Report

6.72 classRule

Description: States type of the long value.

Format: alphanumeric 1

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

Where used: TR161 Identifier Mapping Status

6.73 clearingParticipant

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

Format: alphanumeric 5

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

6.74 clearingPrc

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

Format numeric signed 9, 5

Where used: TE810 T7 Daily Trade Confirmation

6.75 clearingPriceOffset

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

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.76 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

6.77 clearingTakeUpMember

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

Format alphanumeric 5

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.78 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

6.79 clientIdentifier

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

Format: alphanumeric 20

Where used:
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.80 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

6.81 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

6.82 cntrClasCod

Description	This field contains the option class code, which indicates whether it is a Call or Put option.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
C	Call	
P	Put	

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

6.83 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

6.84 cntrVersNo

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

Format: numeric 1

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

6.85 complianceInfo

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

Format: alphanumeric 20

Where used:
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.86 contractMonth

Description: This field indicates the contract month of the instrument.

Format numeric 2

Where used: TA116 Decay Split Table

6.87 contractYear

Description This field indicates the contract year of the instrument.

Format numeric 4

Where used: TA116 Decay Split Table

6.88 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

6.89 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

6.90 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

6.91 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

6.92 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

6.93 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

6.94 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

6.95 covReq

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

Format
numeric 5

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

6.96 covTim

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

Format
TimeFormat

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

6.97 covTimPercent

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

Format: numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.98 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

6.99 cshPrcConv

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

Format: numeric 8, 4

Where used: TE545 Daily TES Maintenance

6.100 ctpyStlIdAct

Description	This field contains the settlement account of CounterParty Member.
Format	alphanumeric 35
Where used:	TC810 T7 Daily Trade Confirmation

6.101 ctpyStlIdLoc

Description	This field contains the settlement location of CounterParty Member.
Format	alphanumeric 3
Where used:	TC810 T7 Daily Trade Confirmation

6.102 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

6.103 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

6.104 currSetlmtPrc_1

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

Format: numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.105 currTypCod

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

Format: alphanumeric 3

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

6.106 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

6.107 customerInstr

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

Format: alphanumeric 1

Where used:
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.108 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

6.109 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

6.110 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

6.111 dailyStratViolPct

Description: Daily Strategy Violation Percent.

Format: numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.112 dateUploaded

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

Format: DateFormat

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

6.113 dayCutLim

Description: This field contain the day cut off limit.

Format: numeric 10

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

6.114 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

6.115 daysToMaturity

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

Format: numeric 4

Where used: TA115 Total Return Futures Parameters

6.116 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

6.117 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

6.118 dCutLim

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

Format: numeric 10

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

6.119 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

6.120 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

6.121 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

6.122 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

6.123 dealPrc

Description	This field contains the price of the Deal generated in the context of Selective RFQ service.
Format	numeric signed 9, 5
Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.124 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

6.125 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

6.126 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

6.127 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	W	Deal status is Working
7	S	Deal status is Rejected by System
8	B	Deal status is Rejected by Both

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

6.128 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

6.129 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

6.130 decaySplit

Description	This flag indicates number of target instruments per decaying instrument.
Format	numeric 2
Where used:	TA116 Decay Split Table

6.131 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

6.132 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

6.133 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

6.134 deltaExch

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	
1	TRUE	

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

6.135 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

6.136 discFactor

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

Format: numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.137 disclaimer

Description: This field contains the disclaimer of the report.

Format: alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.138 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

6.139 dlyHghPrc

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

Format: numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.140 dlyHghPrcSignd

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

Format: numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.141 dlyLowPrc

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

Format: numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.142 dlyLowPrcSignd

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

Format: numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.143 dmaFlg

Description: This field represents the flag for Direct Market Access (DMA), that is only available for Trading Capacity A.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	Not available.
1	TRUE	Only allowed for Trading Capacity A.

Where used:
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TR165 DMA Error Report

6.144 dscr1

Description: This field contains the descriptor.

Format: alphanumeric 132

Where used: CB068 Transaction Overview

6.145 dwzNo

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

Format: numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.146 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

6.147 effMaxCalSprdQty

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

Format: numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.148 effMaxOrdrQty

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

Format: numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.149 effMaxTESQty

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

Format: numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.150 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

6.151 elapsedNoTradingDays

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

Format: numeric 4

Where used: TA114 Variance Futures Parameter

6.152 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

6.153 enableBESTAcct

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.154 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

6.155 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

6.156 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

6.157 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

6.158 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

6.159 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

6.160 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

6.161 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

6.162 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

6.163 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

6.164 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

6.165 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

6.166 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

6.167 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

6.168 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

6.169 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

6.170 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

6.171 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

6.172 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

6.173 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

6.174 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

6.175 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

6.176 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

6.177 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

6.178 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

6.179 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

6.180 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

6.181 entRole

Description: This field contains the entitlement role.

Format: alphanumeric 30

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.182 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

6.183 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

6.184 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
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
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.185 errDescription

Description	Contains the error message. The following content will be possible:
Format	alphanumeric 2

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

Where used:
TR160 Identifier Mapping Error
TR162 Algo HFT Error
TR165 DMA Error Report

6.186 etiCmlVol

Description	This field contains the cumulated ETI volume.
Format	numeric signed 17, 4
Where used:	CB080 Monthly Fee and Rebate Statement

6.187 etiFeeAftReb

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

6.188 etiFeeReb

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

6.189 etiUnRebFee

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

6.190 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

6.191 eventExpiryTime

Description: This field contains the expiry time for the negotiation event.

Format: TimeFormat18

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.192 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

6.193 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

6.194 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

6.195 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

6.196 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

6.197 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

6.198 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

6.199 eventStatus

Description: This field contains the status of the Negotiation Event.

Format: alphanumeric 1

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

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.200 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

6.201 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

6.202 excessTxn

Description	This field contains excess transactions above the transaction limit
Format	numeric 12
Where used:	TR102 Excessive System Usage Report

6.203 exchangeOrderId

Description	This field indicates the unique order ID stamped at the exchange or the order identification number assigned to an order by the Eurex classic exchange.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TR160 Identifier Mapping Error TR165 DMA Error Report

6.204 exchCurrTypCod

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

6.205 exchNam

Description: This field contains the exchange name.

Format: alphanumeric 5

Valid Values	Decodes	Descriptions
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
XDUB		DUBLIN
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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
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
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.206 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
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation

6.207 execIdentifier

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

Format: alphanumeric 20

Where used: TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.208 execPrc

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

Format: numeric signed 9, 5

Where used:
TC540 Daily Order Maintenance
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

6.209 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

6.210 execQualifier

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

Format alphanumeric 7

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

Where used:
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.211 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

6.212 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

6.213 expDat

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

Format: DateFormat

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

6.214 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

6.215 expRat

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

Format: numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.216 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

6.217 expToBeQuot

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

Format
numeric 5

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

6.218 factDat

Description
This field indicates the reporting business day.

Format
DateFormat

Where used:
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE547 TES Late Approval Report

6.219 feeAdj

Description: This field contains the fee adjustment type.

Format: alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

6.220 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

6.221 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

6.222 feeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.223 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

6.224 feeEUR

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

Format numeric 7, 2

Where used: TR102 Excessive System Usage Report

6.225 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

6.226 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

6.227 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

6.228 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

6.229 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

6.230 feeTypCod

Description	This field contains the Fee Type Code.
Format	alphanumeric 3

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

804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT
806	806	SMP
807	807	LPP REBATE
808	808	MM SMC REFUND
810	810	TES OFF BOOK
813	813	OTC TRD ENTRIES
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

6.231 feeTypCodAll

Description: This field contains all fee type codes per order. The fee type codes in this field will be 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

6.232 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
BEST TRADE	BEST TRADE	Transaction Fees Xetra BEST Service (executed quotes of the BEST Executor via the BEST Executor account "E")
BEST CLEANUP	BEST CLEANUP	Transaction Fees Xetra BEST Service (Cleanup)
DAX	DAX	Transaction Fees for DAX Instruments Value-based price (other orders)
ETF ETCs	ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (other orders)
OTHER INSTR	OTHER INSTR	Transaction Fees for Other Instruments Value-based price (other orders)
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 VARTRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB080 Monthly Fee and Rebate Statement
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt

6.233 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

6.234 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

6.235 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

6.236 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

6.237 fixClOrdId

Description: This field contains the FIX client order id.

Format: alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.238 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

6.239 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

6.240 fixRefFee

Description: This field contains the refund TRF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.241 flexAcctInfo

Description: This field contains the flexible account information entered by members as free format text in order to segregate their clients positions.

Format: alphanumeric 32

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.242 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

6.243 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

6.244 floorType

Description	This field indicates whether member was qualified for MM Base, possible values are "MM Floor. / .non-MM Floor".
Format	alphanumeric 12
Where used:	TR102 Excessive System Usage Report

6.245 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

6.246 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

6.247 flxOptCntrExerPrc

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

Format: numeric 9, 4

Where used: TA113 Complex and Flexible Instrument Definition

6.248 freeText1

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

Format: alphanumeric 12

Where used:
RD135 Trade Enrichment Rule Status
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.249 freeText2

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

Format: alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.250 freeText3

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

Format: alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.251 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
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.252 fulfCovTimInd

Description: This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.253 fulfilled

Description: Fulfillment Indicator

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	NO	
1	YES	

Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.254 fulfPackEqtInd

Description: This field indicates whether the market maker package requirement for the minimum number of equity products is fulfilled.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

Where used: TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.255 fulfPackIdxInd

Description: This field indicates whether the market maker package requirement for the minimum number of quotes on index based option products is fulfilled.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

Where used: TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.256 fulfQuoReqViolPct

Description	This field indicates whether the total valid quotes request violation percentage is less than or equal to the monthly allowed violation percentage.
Format	alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.257 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

6.258 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

6.259 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

6.260 fulfViolInd

Description: This field indicates whether the sum of violations is less or equal to the maximum number of tolerated violation days.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.261 fulfVolInd

Description: This field indicates whether the sum of market maker volume is greater than or equal to the required monthly volume.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.262 fundingDays

Description: This field represents the Funding Days calculated as the calendar day difference between the current and the previous Day Settlement date.

Format: numeric 2

Where used: TA115 Total Return Futures Parameters

6.263 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

6.264 goodQuoReqResp

Description: This field contains the good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.265 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

6.266 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

6.267 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

6.268 halfMtdDays

Description

This field contains half of the total trading days till date

Format

numeric 2

Where used:

TD983 Regulatory Market Making MTD

6.269 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

6.270 headroom

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

Format: numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.271 highPrc

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

Format: numeric signed 9, 5

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

6.272 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

6.273 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

6.274 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

6.275 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

6.276 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

6.277 instNam

Description: This field contains the instrument long name.

Format: alphanumeric 30

Where used:
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
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

6.278 instrChgTim

Description: This field displays the instrument change time.

Format: TimeFormat

Where used: TD965 Specialist State Change

6.279 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:
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
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

6.280 instrumentMnemonic

Description: This field contains the instrument mnemonic.

Format: alphanumeric 40

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
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
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
TD944 Daily Advanced Market Making Strategy 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
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

6.281 instrumentSubType

Description: This field describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage.

Format: alphanumeric 7

Where used:
TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.282 instrumentType

Description: This field contains the instrument type code.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	SIMPLE	Simple Instrument
2	O-STRAT	Standard Option Strategy (Derivatives specific)
3	O-NS-STR	Non-Standard Option Strategy (Derivatives specific)
4	VOLA-STR	Volatility Strategy (Derivatives specific)
5	F-SPREAD	Futures Spread (Derivatives specific)
6	IPS	Inter Product Spread (Derivatives specific)
7	F-STRAT	Standard Futures Strategy (Derivatives specific)
8	PCK-BNDL	Pack and Bundle (Derivatives specific)
9	STRIP	Strip (Derivatives specific)
F	FLEXIBLE	Flexible Instrument (Derivatives specific)

Where used:
TA113 Complex and Flexible Instrument Definition
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
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

6.283 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

6.284 instTradDat

Description: This field indicates the trading date of the variance futures instrument parameters.

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.285 investIdentifier

Description: This field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code.

Format: alphanumeric 20

Where used:
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.286 investQualifier

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

Format: alphanumeric 7

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

Where used: TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.287 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

6.288 isDisclosed

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE910 T7 Daily Trade Activity

6.289 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
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
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

6.290 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

6.291 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

6.292 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

6.293 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

6.294 lastNegotiatedPrc

Description: This field contains the Last Negotiated Price and shown to the respondent based on the corresponding Show Last Negotiated Price Flag and Show Last Negotiated PriceQty Flag.

Format: numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

6.295 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

6.296 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

6.297 leadParticipant

Description: This fields indicates the name of the lead participant of an investment firm.

Format: alphanumeric 5

Where used: TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.298 leadPartLngName

Description: This fields indicates the long name of the lead participant.

Format: alphanumeric 40

Where used: TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.299 legexecPrc

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

Format: numeric signed 9, 5

Where used: TE545 Daily TES Maintenance

6.300 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

6.301 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

6.302 limit

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.303 limitCnt

Description The respective maximum transaction based OTR threshold per product. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.304 limitTypeCnt

Description The field indicates whether the member was qualified for MMThreshold for the transaction based OTR, possible values are "MM Threshold. /. Non-MM Threshold".

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

6.305 limitTypeVol

Description The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MM Threshold. /. Non-MM Threshold". 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

6.306 limitVol

Description: The respective maximum volume based OTR threshold per product provided. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.

Format: numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.307 limOrdrPrc

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

Format: numeric signed 9, 5

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

6.308 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

6.309 limUsageCnt

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

Format: numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

6.310 limUsageVol

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

Format: numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

6.311 liqProvActivity

Description: This flag is used to indicate whether an order, quote or TES trade side is related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be counted towards meeting related market making obligations.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.312 logNam

Description: This field indicates the login name of the user.

Format: alphanumeric 11

Where used: RD115 User Profile Status

6.313 longValue

Description: 35 alphanumerical characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible

Format: alphanumeric 35

Where used: TR161 Identifier Mapping Status

6.314 lowPrc

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

Format numeric signed 9, 5

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

6.315 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

6.316 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.317 lstTrdPrc

Description This field contains the last trade price.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.318 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

6.319 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

6.320 MatchInstCrossId

Description	This field contains the optional SMP-ID entered by the user and determines together with the business unit ID the context of the self-match prevention check.
Format	numeric 10
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE812 Daily Prevented Self-Matches

6.321 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

6.322 matchType

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDER	Auto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
5	BEST_EXECUTION	Best Execution
6	VDO_MIDPOINT	VDO Midpoint
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTION	Continuous auction match events

Where used: TC540 Daily Order Maintenance

6.323 maxCalSprdQty

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

Format: numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.324 maxNoBookOrdersBu

Description	This field contains the Maximum number of open orders and quote sides on on trading business unit level for a specific product.
Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant

6.325 maxNoBookOrdersPerFutureBu

Description	This field contains the Maximum number of open orders and quote sides on trading business unit level for all futures.
Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant

6.326 maxNoBookOrdersPerFutureSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for all futures.
Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant

6.327 maxNoBookOrdersPerOptionBu

Description	This field contains the Maximum number of open orders and quote sides on trading business unit level for all options.
Format	numeric 6

Where used:	RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant

6.328 maxNoBookOrdersPerOptionSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for all options.
Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant

6.329 maxNoBookOrdersSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for a specific product.
Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant

6.330 maxOrderValue

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

6.331 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
RD125 User Transaction Size Limit Status

6.332 maxRatioMarket12M

Description: This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as Transactions12M/TradingSec12M.

Format: numeric 6, 2

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

6.333 maxRatioMarketDate

Description: This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsDate/NoSecDate.

Format: numeric 6, 2

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

6.334 maxRatioMarketMtd

Description: This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsMTD/NoSecMTD.

Format: numeric 6, 2

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

6.335 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

6.336 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

6.337 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

6.338 maxSpreadSMCIncrement

Description	Maximum Spread SMC Increment.
Format	numeric 24

Where used: TR105 Minimum Quotation Requirement

6.339 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: RD125 User Transaction Size Limit Status

6.340 membCcpClgIdCod

Description: This field indicates the CCP clearning member ID.

Format: alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.341 membClgIdCod

Description: This field indicates the general clearing member or direct clearing member.

Format: alphanumeric 5

Where used:
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
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

6.342 membClgIdNam

Description: This field contains the full name of clearing institution of the member.

Format: alphanumeric 50

Where used:
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.343 membExchIdCod

Description: This field contains the exchange member.

Format: alphanumeric 5

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.344 membExchIdNam

Description
This field indicates the name of the member institution, which describes a legal entity (here in the context of the exchange member).

Format
alphanumeric 50

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.345 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

6.346 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 RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.347 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.348 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

6.349 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

6.350 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

6.351 minimumSmcDuration

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.352 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

6.353 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

6.354 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

6.355 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

6.356 minQuoteSizeSMC

Description: Minimum quote size SMC.

Format: numeric 15

Where used: TR105 Minimum Quotation Requirement

6.357 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
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
TL001 System Transaction Overview
TT133 Trading Risk Events

6.358 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

6.359 mmPackCod

Description: This field contains the Market Maker Package on that trading day if applicable (depends on the product).

Format: alphanumeric 5

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.360 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

6.361 mmpDelta

Description: This field contains the market marker protection delta.

Format: numeric 14, 4

Where used: TT132 Market Maker Protection

6.362 mmpPercent

Description: This field contains the market marker protection percent.

Format: numeric 10

Where used: TT132 Market Maker Protection

6.363 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

6.364 mmPrgrmCod

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

Format: alphanumeric 4

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.365 mmpTimeWindow

Description: This field contains the market marker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.366 mmpVega

Description This field contains the market marker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.367 mmpVolume

Description This field contains the market marker protection volume.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.368 mmReq

Description This field shows Market Maker requirement to be fulfilled on that trading day to be eligible for Market Maker fee structure for that Month.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.369 mnthlyReq

Description This field contains the monthly required violation percentage.

Format numeric 6, 2

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

6.370 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

6.371 mqBaseFactorCnt

Description This field contains a factor, which increases the threshold and for the transaction based OTR for the respective product group. The factor is depending on the Spread Quality.

Format numeric 6

Where used: TR103 Eurex Daily OTR Parameter

6.372 mqBaseFactorVol

Description This field contains a factor, which increases the threshold and for the volume based OTR for the respective product group. The factor is depending on the Spread Quality.

Format numeric 10, 4

Where used: TR103 Eurex Daily OTR Parameter

6.373 mrtyDat

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

Format: DateFormat

Where used: TE545 Daily TES Maintenance

6.374 mtdCutLim

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

Format: numeric 10

Where used:
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance

6.375 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

6.376 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

6.377 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

6.378 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

6.379 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

6.380 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

6.381 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

6.382 mthReqCovTim

Description: This field indicates the sum of the required time to be covered by good quotes and is equal to *sumReqTim*.

Format: TimeFormat

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

6.383 mthReqQuoReqViolP

Description: This field contains the required the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package that must not be exceeded.

Format numeric 6, 2

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

6.384 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
TD959 Designated Market Making Measurement

6.385 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
TD959 Designated Market Making Measurement

6.386 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

6.387 nbrExrPrcToBeQuot

Description	This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.
Format	numeric 5
Where used:	TD954 Stressed Market Conditions TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

6.388 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

6.389 nbrTolViolDays

Description	This field contains the number of maximum tolerated days with violation in the market maker program.
Format	numeric 5

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

6.390 negotiateUnderlying

Description: This field indicates whether the Underlying Delta and Underlying Price are negotiatable or not.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	Underlying Price and delta cannot be negotiated.
1	TRUE	Underlying Price and delta can be negotiated.

Where used: TE600 Eurex EnLight Maintenance

6.391 newOptionPrc

Description: This field contains the calculated new option price based on the new reference price.

Format: numeric signed 9, 5

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

6.392 newRefPrc

Description: This field contains the reference price provided by the responder.

Format: numeric signed 9, 5

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

6.393 nextBusDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.394 nextTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.395 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

6.396 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

6.397 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

6.398 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

6.399 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

6.400 noSecDate

Description: Daily number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format: numeric 6

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

6.401 noSecMtd

Description: Month-to-date number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format: numeric 7

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

6.402 noTransactionsDate

Description: This field contains the number of relevant order and quote messages for the report date per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on proprietary account and market making account.

Format: numeric 9

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

6.403 noTransactionsDateIsin

Description: This fields sums up noTransactionDate over all participants of an investment firm.

Format: numeric 10

Where used: TR901 MiFID II Message Rate Report

6.404 noTransactionsMtd

Description: This field contains the number of relevant order and quote messages for the report month per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on proprietary account and market making account.

Format: numeric 10

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

6.405 noTransactionsMtdIsin

Description: This fields sums up noTransactionMtd over all participants of an investment firm.

Format: numeric 11

Where used: TR901 MiFID II Message Rate Report

6.406 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

6.407 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

6.408 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

6.409 numbOfTa

Description	This field displays the number of transactions on the respective day.
Format	numeric 9
Where used:	TL001 System Transaction Overview

6.410 numbOfTr

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.411 numInstrumentsRequired

Description Number of Instruments required.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

6.412 offerPrc

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

Format numeric signed 9, 5

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.413 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

6.414 omv

Description: This field contains the order market value.

Format: numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

6.415 openBuyOrders

Description: This field indicates total number of open buy orders.

Format: numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.416 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

6.417 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

6.418 openSellOrders

Description: This field indicates total number of open sell orders.

Format: numeric 9

Where used:
TC550 Open Order Detail
TE550 Open Order Detail

6.419 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

6.420 opnClsCod

Description: This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format: alphanumeric 1

Where used:
RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.421 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

6.422 opnPrc

Description	This field contains the opening price on the current day.
Format	numeric signed 9, 5
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

6.423 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

6.424 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

6.425 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

6.426 orderedVol

Description
Total volume of orders and quotes per product per member.

Format
numeric 17, 4

Where used:
TR100 Order to Trade Ratio Report

6.427 ordersCnt

Description
Total number of orders and quotes per product per member.

Format
numeric 13

Where used:
CB069 Transaction Report
TR100 Order to Trade Ratio Report

6.428 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

6.429 ordOriginFirm

Description	This field contains external cooperation partner ID used in selected cooperation links such as with KRX.
Format	alphanumeric 7
Where used:	RD135 Trade Enrichment Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.430 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

6.431 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

6.432 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

6.433 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

6.434 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

6.435 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

6.436 originCountryCode

Description: This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2.

Format: alphanumeric 2

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.437 otrMktGrp

Description: This field displays market group of the OTR concept.

Format: alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.438 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

6.439 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

6.440 ovnRat

Description
This field indicate the overnigth interest rate (EONIA for instance) given in percentage.

Format
numeric signed 6, 4

Where used:
TA114 Variance Futures Parameter

6.441 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:
TD942 Daily Advanced Market Making Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.442 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

6.443 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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

TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.444 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
RD110 User Profile Maintenance
RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.445 partSubGrpCod

Description — This field identifies the subgroup of the user.

Format — alphanumeric 3

Where used: TD965 Specialist State Change

6.446 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

6.447 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

6.448 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

6.449 prc

Description This field contains the Price of the quote side.

Format numeric signed 9, 5

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.450 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

6.451 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

6.452 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

6.453 priceDecomposition

Description: This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member

Where used: TE810 T7 Daily Trade Confirmation

6.454 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

6.455 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

6.456 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

6.457 prodFactCnt

Description	This field contains a factor for the transaction based OTR for the respective product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility in the respective product.
Format	numeric 6, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter

6.458 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 6, 4

Where used:
TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.459 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

6.460 prodTim

Description
This field indicates the accumulated time the product was available in the trading period (trading or fast market).

Format
TimeFormat

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

6.461 prodTradDat

Description: This field indicates the trading date of the variance futures product parameters.

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.462 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
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:
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter

6.463 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
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
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
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
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT136 Pre-trade Risk Control

6.464 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
TD959 Designated Market Making Measurement

6.465 prvUpdDat

Description: This field contains the date of the previous update.

Format: DateFormat

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

6.466 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

6.467 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

6.468 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

6.469 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

6.470 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

6.471 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

6.472 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

6.473 qrsQuoteId

Description: This field represents the Quote Id for Quote Request Solution.

Format: numeric 6

Where used: TC540 Daily Order Maintenance

6.474 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

6.475 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

6.476 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

6.477 quoReqTot

Description
This field contains the total quote requests submitted for a product in the reporting period.

Format
numeric 5

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.478 quoReqViol

Description
This field contains quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format
numeric 10

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.479 quoReqViolPct

Description This field contains the quote request violation percentage, which is the valid quote request violations in proportion to the valid quote requests in the respective market maker program.

Format numeric 6, 2

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

6.480 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

6.481 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

6.482 quotePerformance

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.483 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

6.484 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

6.485 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

6.486 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

6.487 ratio

Description	This field contains the instrument leg ratio (values 1 - 999).
Format	numeric 3
Where used:	TA113 Complex and Flexible Instrument Definition TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.488 ratioMarket12M

Description	This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs in the respective year calculated as the sum of Transactions12M of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of TradingSec12M of all ISINs (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

6.489 ratioMarketDate

Description	This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs on the respective date calculated as the sum of NoTransactionsDate of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISINs (for Cash Market) or Products (for Derivatives Market).
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.490 ratioMarketMtd

Description	This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs on the respective month-to-date period calculated as the sum of noTransactionsMTD of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD of all ISINs (for Cash Market) or Products (for Derivatives Market).
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.491 ratioSingle12M

Description	This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.492 ratioSingleDate

Description	This field contains the ratio of an ISIN (for Cash Market) or Product (for Derivatives Market) on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.493 ratioSingleMtd

Description	This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd".
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.494 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

6.495 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

6.496 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
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
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 INACTIVATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION
55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
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	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	ClBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
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
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
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

6.497 rebPrc

Description: This field contains the rebate in percent.

Format: numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.498 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

6.499 refFeeAmnt

Description: This field contains the refund fee amount.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.500 refPrc

Description: This field contains the Reference Price provided by the Requester.

Format: numeric signed 9, 5

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

6.501 refPrcTyp

Description: This field provides the context of the reference price.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	U	Underlying Price
2	C	Custom Underlying Price

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

6.502 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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.503 reponsdentsQuoting

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

6.504 repPerFromDat

Description: This field contains reporting period from date, which is the first day included in the reporting period.

Format: DateFormat

Where used:
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.505 repPerToDat

Description: This field contains reporting period to date, which is the last day included in the reporting period.

Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.506 reqMinutes

Description Required minutes per instrument.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

6.507 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
TD959 Designated Market Making Measurement

6.508 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.509 reqTim

Description: This field indicates the required time to be covered by good quotes.

Format: TimeFormat

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

6.510 reqTime

Description: This field contains the request time.

Format: TimeFormat18

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.511 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

6.512 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

6.513 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

6.514 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

6.515 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

6.516 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

6.517 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

6.518 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

6.519 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

6.520 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

6.521 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

6.522 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

6.523 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

6.524 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

6.525 riskReduction

Description: Commodity Hedging Flag

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	False
1	TRUE	True

Where used:
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.526 rmmFulfInd

Description: This field indicates whether the RMM requirement is met MTD.

Format: alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.527 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

6.528 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

6.529 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
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
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.530 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.531 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

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
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.532 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
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
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.533 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.534 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 RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition TA114 Variance Futures Parameter TA115 Total Return Futures Parameters TA116 Decay Split Table TC230 Cross and Quote Requests TC540 Daily Order Maintenance 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 TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
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
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
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
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
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

6.535 secuAdminCod

Description: This field uniquely identifies the modifying user.

Format: alphanumeric 11

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

6.536 secuLstClsPrc

Description: This field contains the security last closing price at the last market closing.

Format: numeric signed 9, 5

Where used:
TA114 Variance Futures Parameter

6.537 secuPrvClsPrc

Description: This field contains the previous day closing price.Incase of derivative its the underlying or security in the market.Incase of Cash its the closing Price of the Instrument

Format: numeric 10, 5

Where used:
TD930 Daily Trade Statistics

6.538 secuShtNam

Description	This field contains the security short name.
Format	alphanumeric 30
Where used:	TE545 Daily TES Maintenance

6.539 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

6.540 sellLimit

Description	This field contains the sell limit.
Format	numeric 10
Where used:	TT136 Pre-trade Risk Control

6.541 seriMthTrdQtyBst

Description	This field contains the instrument total traded best quantity.
Format	numeric 13, 4
Where used:	TD930 Daily Trade Statistics

6.542 seriMthTrdQtyVDO

Description This field contains the per month traded VDO quantity for the instrument.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.543 seriTrdTotQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.544 seriTrdTotQtyVDO

Description This field contains the instrument total traded VDO quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.545 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

6.546 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

6.547 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

6.548 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

6.549 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

6.550 sessionId

Description: This field contains the session ID.

Format: numeric 9

Where used: CB068 Transaction Overview
CB069 Transaction Report
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE590 CLIP Trading Indication
TT132 Market Maker Protection

6.551 settlAcct

Description: This field contains the settlement account.

Format: alphanumeric 35

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

6.552 settlAmnt

Description: (Accumulated) settlement amount of the executed order.

Format: numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.553 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

6.554 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

6.555 settlCurr

Description: This field contains the settlement currency.

Format: alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.556 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

6.557 settlementPrc

Description: This field indicates the settlement price calculated from the settlement volatility.

Format: numeric 10, 4

Where used: TA114 Variance Futures Parameter

6.558 settlementVola

Description: This field indicates the settlement volatility used to calculate the settlement price.

Format: numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.559 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

6.560 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

6.561 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

6.562 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

6.563 shortCodeId

Description: The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

6.564 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

6.565 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

6.566 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

6.567 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

6.568 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

6.569 showSide

Description: This flag set by requester to show side to the respondent.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

6.570 shtQuoPct

Description: This field contains short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format: numeric 6, 2

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.571 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

6.572 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

6.573 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

6.574 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 (includes VDO matching at midpoint)

Where used: TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE810 T7 Daily Trade Confirmation

6.575 sideRefId

Description: Reference ID of a basket as provided by the approving user.

Format: alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.576 sideStatus

Description: This field indicates the approving status of the TES side.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.577 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

6.578 sizeClass

Description: This field contains the size class for the program/package/product combination.

Format: numeric 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

6.579 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

6.580 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

6.581 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

6.582 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

6.583 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

6.584 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

6.585 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

6.586 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

6.587 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

6.588 smcFullfilled

Description: This field indicate whether a market maker has fullfilled his quoting obligations during the stress market conditions ("SMC").

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.589 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

6.590 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

6.591 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

6.592 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

6.593 splitPosition

Description: This field indicates the target instrument counter.

Format: numeric 2

Where used: TA116 Decay Split Table

6.594 spreadClass

Description: This field contains the spread class for the program/package/product combination.

Format: numeric 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

6.595 spreadClassRmmReg

Description: This field contains the spread class for the product relevant for Regulatory Market Making that is valid during regular trading hours.

Format: numeric 16

Where used: TD983 Regulatory Market Making MTD

6.596 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	numeric 16
Where used:	TD983 Regulatory Market Making MTD

6.597 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

6.598 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

6.599 spreadUnit

Description	Spread unit.
Format	alphanumeric 10

Where used:	TR105 Minimum Quotation Requirement

6.600 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

6.601 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

6.602 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

6.603 stopPrice

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

Format: numeric signed 9, 5

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

6.604 stpFlag

Description: This field indicates whether the negotiation is of type Straight Through Processing (STP).

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	False	The negotiation is not of type STP
1	True	The negotiation is of type STP

Where used:
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.605 stratFloorReached

Description: Strategy monthly floor reached.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y	YES	Yes.
N	NO	No.

Where used: TD955 Building Block Liquidity Provider Measurement

6.606 stratFulfilled

Description: Strategy RFQ response requirement fulfilled.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y	YES	Yes.
N	NO	No.

Where used: TD955 Building Block Liquidity Provider Measurement

6.607 stratMnthlyFloor

Description: Monthly floor for Strategy RFQs.

Format: numeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

6.608 stratMnthlyReq

Description: Monthly threshold for Strategy Violation Percent.

Format: numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.609 strikePrc

Description	The price at which the underlying is received or delivered when an option is exercised. This price is also referred as exercise price.
Format	numeric 10, 4
Where used:	TA116 Decay Split Table

6.610 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

6.611 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

6.612 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

6.613 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

6.614 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

6.615 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

6.616 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

6.617 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

6.618 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

6.619 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

6.620 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

6.621 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

6.622 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

6.623 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

6.624 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

6.625 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

6.626 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

6.627 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

6.628 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

6.629 sumAcctTrnFeeAmnt

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

Format: numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.630 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

6.631 sumAccumTim

Description
This field indicates the sum of the accumulated time.

Format
TimeFormat

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

6.632 sumAllTrades

Description
Accumulated number of trades included TES trades.

Format
numeric 11

Where used:
TE910 T7 Daily Trade Activity

6.633 sumAllVolume

Description
Accumulated traded Volume included TES trades

Format
numeric 15, 4

Where used:
TE910 T7 Daily Trade Activity

6.634 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

6.635 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

6.636 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

6.637 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

6.638 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

6.639 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

6.640 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

6.641 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

6.642 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.643 sumCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series).

Format TimeFormat

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

6.644 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

6.645 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

6.646 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

6.647 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

6.648 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

6.649 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

6.650 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

6.651 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

6.652 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

6.653 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

6.654 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

6.655 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

6.656 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

6.657 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

6.658 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

6.659 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

6.660 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

6.661 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

6.662 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

6.663 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

6.664 sumCurrTrnFee

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

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.665 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

6.666 sumDayCutLim

Description This field contain the sum of day cut off limit.

Format numeric 10

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

6.667 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.668 sumFeeAmnt

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

6.669 sumFeeConnAmnt

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

6.670 sumFirmOtrExecOrdrNo

Description	This field contains the total number of all order and quote executions on firm level (all traders of all members), which were active in an ISIN.
Format	numeric 11
Where used:	TR101 MiFID II OTR Report

6.671 sumFirmOtrExecOrdrVol

Description	This field contains the total volume of all order and quote executions on firm level (all traders of all members), which are active in one ISIN.
Format	numeric 20, 4
Where used:	TR101 MiFID II OTR Report

6.672 sumFirmOtrOrdrNo

Description
This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.

Format
numeric 11

Where used:
TR101 MiFID II OTR Report

6.673 sumFirmOtrOrdrVol

Description
This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.

Format
numeric 20, 4

Where used:
TR101 MiFID II OTR Report

6.674 sumGoodQuoReqResp

Description
This field contains the sum of good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.

Format
numeric 10

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

6.675 sumHseFeeCrtMthBal

Description
This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.676 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

6.677 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

6.678 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

6.679 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

6.680 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

6.681 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

6.682 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

6.683 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

6.684 sumInstMembFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.685 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

6.686 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

6.687 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

6.688 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

6.689 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

6.690 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

6.691 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

6.692 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

6.693 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

6.694 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

6.695 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

6.696 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

6.697 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

6.698 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

6.699 sumInstTranFee

Description: This field contains the sum of order fees per transaction and per Instrument.

Format: numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.700 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

6.701 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

6.702 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

6.703 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

6.704 sumMembAddCrt

Description: This field contains the sum of the additional credits per member.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.705 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

6.706 sumMembFeeAmnt

Description	This field contains the sum of the fee amount per member.
Format	numeric signed 12, 2
Where used:	CB080 Monthly Fee and Rebate Statement

6.707 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

6.708 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

6.709 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

6.710 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

6.711 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

6.712 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

6.713 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

6.714 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

6.715 sumMembFixRefFee

Description: This field contains the sum refund TAF fix.

Format: numeric signed 15, 2

Where used:
CB162 Monthly Specialist Refund

6.716 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

6.717 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

6.718 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

6.719 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

6.720 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

6.721 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

6.722 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

6.723 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

6.724 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

6.725 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

6.726 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

6.727 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

6.728 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

6.729 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

6.730 sumMembTranFee

Description	This field contains the sum of order fees per transaction and per business unit.
Format	numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.731 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

6.732 sumMembTranFeeRefFix

Description: This field contains the sum refund TAF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.733 sumMembTranFeeRefVar

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.734 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

6.735 sumMembTxnCnt

Description: This field contains the sum of the transactions.

Format: numeric 9

Where used: CB068 Transaction Overview

6.736 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

6.737 sumMembVarRefFee

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.738 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

6.739 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

6.740 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

6.741 sumMktGrpFixRefFee

Description	This field contains the sum refund TRF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.742 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

6.743 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

6.744 sumMktGrpTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.745 sumMktGrpTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.746 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

6.747 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

6.748 sumMktGrpVarRefFee

Description	This field contains the sum refund TRF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.749 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

6.750 sumNonDisclTrades

Description	Accumulated number of Non Disclosed trades.
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

6.751 sumNonDisclVolume

Description	Accumulated traded Volume of Non Disclosed trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

6.752 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

6.753 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

6.754 sumProdDayTesVol

Description	This field contains the accumulated TES Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.755 sumProdDayTotVol

Description This field contains the accumulated Total Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.756 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

6.757 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

6.758 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.759 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

6.760 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

6.761 sumProdTESTotBuy

Description	This field contains the total number of buy TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.762 sumProdTESTotSell

Description	This field contains the total number of sell TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.763 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

6.764 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

6.765 sumProdTim

Description: This field indicates the sum of the product time.

Format: TimeFormat

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

6.766 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

6.767 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

6.768 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

6.769 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

6.770 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

6.771 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

6.772 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
TD959 Designated Market Making Measurement

6.773 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product in the reporting period.

Format numeric 5

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

6.774 sumQuoReqViol

Description: This field contains the sum of quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format: numeric 10

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

6.775 sumRebFeeAmnt

Description: This field contains the sum of rebate amounts.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.776 sumReqTim

Description: This field indicates the sum of the required time to be covered by good quotes.

Format: TimeFormat

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

6.777 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

6.778 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

6.779 sumShtQuoPct

Description: This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format: numeric 6, 2

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

6.780 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

6.781 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

6.782 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

6.783 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

6.784 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

6.785 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

6.786 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

6.787 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

6.788 sumStratViolPct

Description MTD Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.789 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

6.790 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

6.791 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

6.792 sumSynTrades

Description: Accumulated number of on-exchange trades matched synthetically

Format: numeric 11

Where used: TE910 T7 Daily Trade Activity

6.793 sumSynVolume

Description: Accumulated traded Volume of on-exchange trades matched synthetically

Format: numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.794 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

6.795 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

6.796 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.797 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.798 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.799 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

6.800 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

6.801 sumTesVolume

Description: Accumulated traded Volume included Non Disclosed trades

Format: numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.802 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

6.803 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

6.804 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

6.805 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

6.806 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

6.807 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

6.808 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

6.809 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

6.810 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

6.811 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

6.812 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

6.813 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

6.814 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

6.815 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

6.816 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

6.817 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

6.818 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

6.819 sumUserAddCrt

Description: This field contains the sum of the additional credits per member.

Format: numeric signed 15, 2

Where used:
CB162 Monthly Specialist Refund

6.820 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

6.821 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

6.822 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

6.823 sumUserFixRefFee

Description: This field contains the sum refund TRF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.824 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

6.825 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

6.826 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

6.827 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

6.828 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

6.829 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

6.830 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

6.831 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

6.832 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

6.833 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

6.834 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

6.835 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

6.836 sumUserTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.837 sumUserTranFeeRefVar

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.838 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

6.839 sumUserTxnCnt

Description: This field contains the sum of transaction counts per user.

Format: numeric 9

Where used: CB068 Transaction Overview

6.840 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

6.841 sumUserVarRefFee

Description: This field contains the sum refund TRF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.842 sumValGoodQuoReqResp

Description: This field contains the sum of the number of valid good quote request responses after the cut limit adjustment.

Format: numeric 10

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

6.843 sumValQuoReqTot

Description: This field contains the sum of the total number of valid quote requests after cut limit adjustment.

Format: numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement

6.844 sumValQuoReqViol

Description: This field contains the sum of the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format numeric 10

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

6.845 sumViol

Description This field indicates the sum of violation indicators.

Format numeric 5

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

6.846 sumViolPct

Description This field contains the sum of violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format numeric 6, 2

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

6.847 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

6.848 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

6.849 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

6.850 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

6.851 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

6.852 targetProduct

Description	This field contains the target Product of decaying instrument.
Format	alphanumeric 12
Where used:	TA116 Decay Split Table

6.853 tesActivity

Description	This field indicates the reported T7 Entry Service activity.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve

Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

6.854 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

6.855 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

6.856 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

6.857 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

6.858 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

6.859 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

Where used:
RD110 User Profile Maintenance
RD115 User Profile Status
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE810 T7 Daily Trade Confirmation

6.860 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

6.861 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
TD944 Daily Advanced Market Making Strategy 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
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

6.862 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

6.863 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

6.864 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

6.865 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

6.866 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

6.867 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

6.868 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

6.869 totBURules

Description	This field contains the number of trade enrichment rules per business unit.
Format	numeric 5
Where used:	RD135 Trade Enrichment Rule Status

6.870 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

6.871 totBUUpdCodAdd

Description This field contains the number of added records per business unit.

Format numeric 5

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

6.872 totBUUpdCodChg

Description This field contains the number of changed records per business unit.

Format numeric 5

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

6.873 totBUUpdCodDel

Description This field contains the number of deleted records per business unit.

Format numeric 5

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

6.874 totParticipantIdRiskEvt

Description: This field indicates the total participants.

Format: numeric 5

Where used: TT133 Trading Risk Events

6.875 totParticipantUpdCodAdd

Description: This field contains the number of added records per perticipant.

Format: numeric 5

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

6.876 totParticipantUpdCodChg

Description: This field contains the number of changed records per perticipant.

Format: numeric 5

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

6.877 totParticipantUpdCodDel

Description
This field contains the number of deleted records per perticipant.

Format
numeric 5

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

6.878 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

6.879 totQuoReqViolPct

Description
This field indicates the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package.

Format
numeric 6, 2

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

6.880 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

6.881 totUserIdRiskEvt

Description: This field indicates the total users.

Format: numeric 5

Where used:
TT133 Trading Risk Events

6.882 totUserProd

Description: This field contains the number assigned products.

Format: numeric 5

Where used:
RD125 User Transaction Size Limit Status

6.883 totUserUpdCodAdd

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

Format: numeric 5

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.884 totUserUpdCodChg

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

Format: numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.885 totUserUpdCodDel

Description: This field contains the number of deleted records per user.

Format: numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.886 tradedVol

Description: Total traded volume per product per member.

Format: numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.887 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

6.888 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

6.889 trades

Description: This field contains the trades.

Format: numeric signed 4, 3

Where used: CB162 Monthly Specialist Refund

6.890 tradesCnt

Description: Total number of trades per product per member.

Format: numeric 13

Where used: TR100 Order to Trade Ratio Report

6.891 tradeSideId

Description: This field contains the CLIP trade side ID.

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.892 tradeType

Description This field indicates the trade type.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
G	BEST	Best Order Execution Trade (Cash Specific)
H	CLIP	Clip Trade
I	CLOB	CLIP Tade Outside BBO

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

6.893 tradingCapacity

Description: This field indicates the trading capacity.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	CU	Agency
3	IS	Issuer/Liquidity Provider (Cash Specific)
5	PR	Proprietary
6	MM	Market-Making
8	BE	Best Execution (Cash Specific)
9	RP	Riskless Principal (Cash Specific)

Where used:
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.894 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

6.895 tradingIndicationId

Description: This field contains the ID of a CLIP trading indication.

Format: numeric 20

Where used: TE590 CLIP Trading Indication

6.896 tradingParticipant

Description: This field contains the trading participants.

Format: alphanumeric 5

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

6.897 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

6.898 tradingSec12M

Description: This field contains the number of seconds per ISIN (for Cash Market) or per Product (for Derivatives Market) during the last 12 months excluding the report month as defined in NoSecDate.

Format: numeric 8

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

6.899 tradPartLngName

Description: This field contains the trading participants legal name.

Format: alphanumeric 40

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

6.900 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

6.901 trailStopAbsPrice

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

Format: numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.902 trailStopPricePct

Description: This field contains the absolute percentage for trailing stop order.

Format: numeric 6, 2

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.903 tranFee

Description: This field indicates the transaction fee amount.

Format: numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

6.904 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

6.905 tranFeeRefFix

Description: This field contains the refund TAF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.906 tranFeeRefVar

Description: This field contains the refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.907 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

6.908 transactions12M

Description: This field contains the number of messages per ISIN (for Cash Market) or per Product (for Derivatives Market) defined as the sum of "noTransactionsDate" of the last 12 month excluding the report month.

Format: numeric 11

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

6.909 transactions12MIsin

Description: This fields sums up transactions12M over all participants of an investment firm.

Format: numeric 12

Where used: TR901 MiFID II Message Rate Report

6.910 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

6.911 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

6.912 tranTypCod

Description: This field contains the transaction type code.

Format: alphanumeric 1

Where used: TL001 System Transaction Overview

6.913 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
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.914 trdCnt

Description: Total number of trades

Format: numeric 13

Where used: CB069 Transaction Report

6.915 trdFeeAmnt

Description: This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.916 trdIdCountPt

Description This field displays the Trader ID Counter Part.

Format alphanumeric 15

Where used: CB243 Specialist Service Fee XFS Per Executed Order

6.917 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

6.918 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.919 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

6.920 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

6.921 trnTim

Description: This field contains the transaction time.

Format: TimeFormat

Where used: TT135 Risk Event Report

6.922 tsField

Description: The name of the field in the trading system in which the error occurred.

Format alphanumeric 24

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.923 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

6.924 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview
CB069 Transaction Report
TR102 Excessive System Usage Report

6.925 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

6.926 txnTypNam

Description: This field contains the transaction type name.

Format: alphanumeric 13

Where used: CB068 Transaction Overview

6.927 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

6.928 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

6.929 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

6.930 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

6.931 underlyingPrice

Description This field contains the underlying price used to calculate the realised variance.

Format numeric signed 9, 5

Where used: TA114 Variance Futures Parameter
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.932 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 9, 5

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

6.933 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

6.934 undPrice

Description	This field contains the price of the underlying leg of an option volatility strategy
Format	numeric signed 9, 5
Where used:	TA113 Complex and Flexible Instrument Definition

6.935 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.936 undrPrvClsPrc

Description	This field contains the closing price of the underlying on the previous business day.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.937 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

6.938 updCod

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

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

6.939 updDat

Description: This field contains the date of last update

Format: DateFormat

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant
TT133 Trading Risk Events

6.940 updtFldNam

Description	This field indicates the name of the data unit which has been changed.
Format	alphanumeric 32
Where used:	RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant

6.941 updTim

Description	This field contains time of the last change performed.
Format	TimeFormat
Where used:	RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant TT133 Trading Risk Events

6.942 uploadFile

Description	The name of the upload file.
Format	alphanumeric 45
Where used:	TR160 Identifier Mapping Error TR162 Algo HFT Error

6.943 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
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TT133 Trading Risk Events

6.944 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: CB069 Transaction Report

6.945 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

Where used: RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status

6.946 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

6.947 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

6.948 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

6.949 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

6.950 valGoodQuoReqResp

Description
This field contains the number of valid good quote request responses after the cut limit adjustment.

Format
numeric 10

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.951 validFrom

Description — States the valid from date for a given value of the identifier.

Format — DateFormat

Where used: — TR161 Identifier Mapping Status
TR163 Algo HFT Status

6.952 validityFlg

Description — This field indicates the business status of a trade enrichment rule

Format — alphanumeric 1

Where used: — RD135 Trade Enrichment Rule Status

6.953 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

6.954 validTo

Description: Conditional mandatory (mandatory only when field status indicator = D), stating the valid to date for the short code to long value mapping. The dataset remains in the mapping status report until the "Valid to" elapsed

Format: DateFormat

Where used: TR161 Identifier Mapping Status

6.955 valQuoReqTot

Description: This field contains the total number of valid quote requests after cut limit adjustment.

Format: numeric 10

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement

6.956 valQuoReqViol

Description: This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format: numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.957 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

6.958 varRefFee

Description This field contains the refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.959 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

6.960 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
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

6.961 violation

Description: This field shows violation status. Valid values are: "Yes" or "No"

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
0	N	No

Where used:
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report

6.962 violationCnt

Description: This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report

6.963 violInd

Description: This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format: numeric 1

Valid Values	Decodes	Descriptions
1		Yes
0		No

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

6.964 violPct

Description: This field contains the violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format: numeric 6, 2

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.965 volDiscPrc

Description: This is the "second limit" price up to/down to which a bid/ask VDO can be executed at the MP.

Format: numeric signed 9, 5

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

6.966 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

6.967 wknNo

Description: This field contains the WKN number

Format: alphanumeric 9

Where used:
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
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.968 workingDelta

Description: This field indicates whether the negotiation is of type Working Delta.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	FALSE	The negotiation is not of type Working Delta.
2	TRUE	The negotiation is of type Working Delta.

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

7Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
T7	Cash & Derivatives trading system developed by Deutsche Börse Group
Xetra	Frankfurt Stock Exchange's trading venue Xetra on T7.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary