

T7 Release 8.1

XML Report Reference Manual

Production

81.3.3

© 2020 by Deutsche Börse AG ("DBAG"). All rights reserved.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter of this publication are owned by DBAG, other entities of Deutsche Börse Group or used under license from their respective owner. This includes, but is not limited to, registered designs and copyrights as well as trademark and service mark rights. Methods and devices described in this publication may be subject to patents or patent applications by entities of Deutsche Börse Group.

Specifically, the following trademarks and service marks are owned by entities of Deutsche Börse Group: Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Eurex Strategy WizardSM, Euro GC Pooling®, F7®, FDAX®, FWB®, GC Pooling®, GCPI®, M7®, MDAX®, N7®, ODAX®, SDAX®, T7®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra®.

The following trademarks and service marks are used under license and are property of their respective owners:

- All MSCI indexes are service marks and the exclusive property of MSCI Barra.
- ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG.
- IPD® UK Annual All Property Index is a registered trademark of Investment Property Databank Ltd. IPD and has been licensed for the use by Eurex for derivatives.
- SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG.
- The STOXX® indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto.
- Bloomberg Commodity IndexSM and any related sub-indexes are service marks of Bloomberg L.P.
- PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc.
- Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc.
- BSE and SENSEX are trademarks/service marks of Bombay Stock Exchange ("BSE") and all rights accruing from the same, statutory or otherwise, wholly vest with BSE. Any violation of the above would constitute an offence under the law of India and international treaties governing the same.

Information contained in this publication may be erroneous and/or untimely. All descriptions, examples and calculations contained in this publication are for illustrative purposes only, and may be changed without further notice. Neither DBAG nor any entity of Deutsche Börse Group makes any express or implied representations or warranties regarding the information contained herein. This includes without limitation any implied warranty of the information's merchantability or fitness for any particular purpose and any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of the information.

Neither DBAG nor any entity of Deutsche Börse Group shall be responsible or liable for any third party's use of any information contained in this publication under any circumstances. The information contained in this publication is not offered as and does not constitute investment advice, legal or tax advice, an offer or solicitation to sell or purchase any type of financial instrument.

Table of Contents

1	Introduction	30
2	XML Trading Reports Concepts	31
2.1	XML Report Layout	31
2.1.1	Structures	31
2.1.2	Structure Members	31
2.1.3	Data Types	31
2.1.4	Rules for creating the XML Structure	31
2.1.4.1	Main Report Structure	31
2.1.4.2	Substructures	32
2.1.4.3	Field Values	32
2.1.5	Rules for Text Reports	33
2.1.5.1	Generic Text Report Structure	33
2.1.5.2	Field Values	33
2.2	Common Report Engine	34
2.3	Product and Instrument Reference Data	34
3	Introduction to XML Reports	35
3.1	XML Report Characteristics	35
3.2	Structure cardinality	36
3.3	Usage Code	36
3.4	Reports per T7 Trading Instance	36
4	XML Report Descriptions	40
4.1	CB Clearing Position and Transactions	40
4.1.1	CB042 Fee Per Executed Order	40
4.1.2	CB050 Fee Overall Summary	43
4.1.3	CB060 Fee Statement	46
4.1.4	CB062 Designated Sponsor Refund	49
4.1.5	CB068 Transaction Overview	52
4.1.6	CB069 Transaction Report	55
4.1.7	CB080 Monthly Fee and Rebate Statement	58
4.1.8	CB142 Fee Per Executed Order T7 Boerse Frankfurt	62
4.1.9	CB150 Fee Overall Summary T7 Boerse Frankfurt	66
4.1.10	CB160 Fee Statement T7 Boerse Frankfurt	69
4.1.11	CB162 Monthly Specialist Refund	72
4.1.12	CB242 Specialist Service Fee Per Executed Order	76
4.1.13	CB243 Specialist Service Fee XFS Per Executed Order	80
4.1.14	CB250 Specialist Service Fee Overall Summary	84
4.1.15	CB253 Specialist Service Fee XFS Overall Summary	87
4.1.16	CB260 Specialist Service Fee Statement	90
4.1.17	CB263 Specialist Service Fee XFS Statement	93
4.2	RD Trading RDS Reports	96
4.2.1	RD110 User Profile Maintenance	96

4.2.2	RD115 User Profile Status	99
4.2.3	RD120 User Transaction Size Limit Maintenance	102
4.2.4	RD125 User Transaction Size Limit Status	105
4.2.5	RD130 Trade Enrichment Rule Maintenance	107
4.2.6	RD135 Trade Enrichment Rule Status	109
4.2.7	RD140 Order Book Count Limits Maintenance - Trading Participant	111
4.2.8	RD145 Order Book Count Limits Status - Trading Participant	115
4.2.9	RD155 Order Book Count Limit Status - Clearing Participant	117
4.2.10	RD180 Auto Approval Rule Maintenance	119
4.2.11	RD185 Auto Approval Rule Status	122
4.2.12	RD190 SRQS Respondent Assignment Maintenance	125
4.2.13	RD195 SRQS Respondent Assignment Status	128
4.3	TA Trading Maintenance	130
4.3.1	TA113 Complex and Flexible Instrument Definition	130
4.3.2	TA114 Variance Futures Parameter	133
4.3.3	TA115 Total Return Futures Parameters	135
4.3.4	TA116 Decay Split Table	137
4.4	TC Order and Quote Maintenance	139
4.4.1	TC230 Cross and Quote Requests	139
4.4.2	TC540 Daily Order Maintenance	141
4.4.3	TC545 Daily TES Maintenance	145
4.4.4	TC550 Open Order Detail	149
4.4.5	TC600 Xetra EnLight Maintenance	152
4.4.6	TC610 Xetra EnLight Best Execution Summary	158
4.4.7	TC810 T7 Daily Trade Confirmation	163
4.4.8	TC812 T7 Daily Prevented Self-Matches	168
4.4.9	TC910 T7 Daily Match Step Activity	171
4.5	TD Trading Volumes And Performance	173
4.5.1	TD930 Daily Trade Statistics	173
4.5.2	TD940 Daily Regular Market Making Quote Request Performance	175
4.5.3	TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance	177
4.5.4	TD942 Daily Advanced Market Making Quote Request Performance	179
4.5.5	TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance	181
4.5.6	TD944 Daily Advanced Market Making Strategy Quote Request Performance	182
4.5.7	TD945 MTD - Regular Market Making Quote Request Performance	183
4.5.8	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance	185
4.5.9	TD947 MTD - Advanced Market Making Quote Request Performance	187
4.5.10	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance	189
4.5.11	TD949 MTD - Advanced Market Making Strategy Quote Request Performance	191
4.5.12	TD954 Stressed Market Conditions	193
4.5.13	TD955 Building Block Liquidity Provider Measurement	195
4.5.14	TD956 Basis Building Block Liquidity Provider	198
4.5.15	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning201	

4.5.16	TD959 Designated Market Making Measurement	204
4.5.17	TD961 Daily Eurex EnLight LP Performance	207
4.5.18	TD962 MTD Eurex EnLight LP Performance	209
4.5.19	TD963 Daily Eurex EnLight RFQ Fulfillment - detailed	211
4.5.20	TD964 MTD Eurex EnLight Performance	213
4.5.21	TD965 Specialist State Change	215
4.5.22	TD982 Special Report French Equity Options	217
4.5.23	TD983 Regulatory Market Making MTD	219
4.6	TE TES, Order and Quote Maintenance	221
4.6.1	TE535 Cross and Quote Requests	221
4.6.2	TE540 Daily Order Maintenance	223
4.6.3	TE545 Daily TES Maintenance	228
4.6.4	TE546 Daily Basket TES Maintenance	234
4.6.5	TE547 TES Late Approval Report	240
4.6.6	TE550 Open Order Detail	242
4.6.7	TE590 CLIP Trading Indication	247
4.6.8	TE600 Eurex EnLight Maintenance	254
4.6.9	TE610 Eurex EnLight Best Execution Summary	263
4.6.10	TE810 T7 Daily Trade Confirmation	270
4.6.11	TE812 Daily Prevented Self-Matches	276
4.6.12	TE910 T7 Daily Trade Activity	279
4.6.13	TE930 T7 Daily Trade Statistics	282
4.7	TL Usage Fees	284
4.7.1	TL001 System Transaction Overview	284
4.8	TR Trading Regulatory	286
4.8.1	TR100 Order to Trade Ratio Report	286
4.8.2	TR101 MiFID II OTR Report	289
4.8.3	TR102 Excessive System Usage Report	292
4.8.4	TR103 Eurex Daily OTR Parameter	294
4.8.5	TR104 Eurex Daily ESU Parameter	296
4.8.6	TR105 Minimum Quotation Requirement	298
4.8.7	TR160 Identifier Mapping Error	300
4.8.8	TR161 Identifier Mapping Status	302
4.8.9	TR162 Algo HFT Error	304
4.8.10	TR163 Algo HFT Status	306
4.8.11	TR165 DMA Error Report	308
4.8.12	TR166 Identifier Mapping Final Error report	310
4.8.13	TR901 MiFID II Message Rate Report	312
4.8.14	TR902 Daily Order and Quote Transactions	315
4.9	TT Entitlement and Security	317
4.9.1	TT132 Market Maker Protection	317
4.9.2	TT133 Trading Risk Events	319
4.9.3	TT135 Risk Event Report	321

4.9.4	TT136 Pre-trade Risk Control	323
5	Introduction to Report Tag Descriptions	325
5.1	Tag Characteristics	325
6	XML Report Tag Descriptions	327
6.1	account	327
6.2	accountName	327
6.3	accrIntAmount	327
6.4	accrIntDay	328
6.5	accruedDistribution	328
6.6	accruedFunding	328
6.7	acctTypGrp	328
6.8	accumQty	330
6.9	accumTim	330
6.10	ackStatus	330
6.11	action	331
6.12	activationType	331
6.13	activity	331
6.14	actnCod	332
6.15	addCrt	332
6.16	addMembId	333
6.17	aggressor	333
6.18	aggrOrgFlg	333
6.19	agreedClientSide	334
6.20	agreedPrice	334
6.21	agreedQuantity	334
6.22	algoId	334
6.23	allocationType	335
6.24	allowNonCCPTrading	335
6.25	alphaOrderNo	335
6.26	annualisationFactor	336
6.27	anonymFlag	336
6.28	anonymousUserId	336
6.29	approvalDuration	337
6.30	approvalTime	337
6.31	armvm	337
6.32	arrangementId	338
6.33	askPrc	338
6.34	aT	338
6.35	audtApprId	338
6.36	audtEntId	339
6.37	audtExecId	339
6.38	audtValAfter	339
6.39	audtValBefore	340

6.40	autoApprRuleId	340
6.41	autoApprRuleName	340
6.42	baseCnt	340
6.43	baseVol	341
6.44	basketActivity	341
6.45	basketAmendmentCounter	341
6.46	basketDescription	342
6.47	basketId	342
6.48	basketInitiatingBU	342
6.49	basketInitiatingUser	342
6.50	basketMonth	343
6.51	basketOperationType	343
6.52	basketPrc	343
6.53	basketProfile	343
6.54	basketType	344
6.55	basketYear	344
6.56	bboType	344
6.57	beneficiary	345
6.58	bestExecution	345
6.59	bidPrc	346
6.60	bidPriceIntervalNo	346
6.61	bidPriceUpperBoundary	346
6.62	bidQty	347
6.63	bilateralRelation	347
6.64	brokerRole	347
6.65	bucket	348
6.66	businessDay	348
6.67	businessDayOffset	348
6.68	businessUnit	349
6.69	businessUnitId	350
6.70	busUntLngName	352
6.71	buyCod	353
6.72	buyLimit	354
6.73	buySideUserInfo	354
6.74	cashBsktRefId	354
6.75	category	355
6.76	classifViolation	355
6.77	classRule	356
6.78	clearingParticipant	356
6.79	clearingPrc	356
6.80	clearingPriceOffset	356
6.81	clearingQty	357
6.82	clearingTakeUpMember	357

6.83	clgInstr	357
6.84	clientIdentifier	358
6.85	clientKey	358
6.86	clientRef	359
6.87	closTime	359
6.88	cntrClasCod	359
6.89	cntrExpDat	360
6.90	cntrVersNo	360
6.91	complianceInfo	360
6.92	contractMonth	361
6.93	contractYear	361
6.94	cooperationPartner	361
6.95	counterpartyBrokerBU	361
6.96	counterpartyBrokerUser	362
6.97	couponFrq	362
6.98	couponRat	362
6.99	couponVarOfs	362
6.100	couponVarRef	363
6.101	covReq	363
6.102	covTim	363
6.103	covTimPercent	364
6.104	Crossed	364
6.105	cashPreConv	364
6.106	ctpyStlIdAct	365
6.107	ctpyStlIdLoc	365
6.108	ctrPtyId	365
6.109	currDayAmnt	365
6.110	currSetlmtPre_1	366
6.111	currTypCod	366
6.112	cust	367
6.113	customerInstr	367
6.114	customUnderlyingPrice	367
6.115	dailyDistribution	368
6.116	dailyFunding	368
6.117	dailyStratViolPct	368
6.118	dateUploaded	368
6.119	dayCutLim	369
6.120	daySettlDate	369
6.121	daysToMaturity	369
6.122	dayTesVol	370
6.123	dayTotVol	370
6.124	dCutLim	370
6.125	dealCancelStatus	370

6.126	dealFreeText1	371
6.127	dealId	371
6.128	dealItem	372
6.129	dealPrc	372
6.130	dealQty	372
6.131	dealQuoteId	372
6.132	dealReportId	373
6.133	dealStatus	373
6.134	dealTime	374
6.135	dealUpdateTime	374
6.136	decaySplit	374
6.137	defaultClearingPriceOffset	374
6.138	deletedQty	375
6.139	delProtected	375
6.140	deltaExch	375
6.141	disableMember	376
6.142	discFactor	376
6.143	disclaimer	376
6.144	distributionIndex	377
6.145	dlyHghPrc	377
6.146	dlyHghPrcSignd	377
6.147	dlyLowPrc	377
6.148	dlyLowPrcSignd	378
6.149	dmaFlg	378
6.150	dscr1	379
6.151	dwzNo	379
6.152	effectOnBasket	379
6.153	effMaxCalSprdQty	379
6.154	effMaxOrdrQty	380
6.155	effMaxTESQty	380
6.156	effStatus	380
6.157	elapsedNoTradingDays	381
6.158	enableAgencyAcct	381
6.159	enableBESTAcct	381
6.160	enableIssuerAccount	382
6.161	enableMarketMakingAcct	382
6.162	enableProprietaryAcct	382
6.163	enableRisklessPrincipalAcct	383
6.164	enableSmart	383
6.165	endDat	383
6.166	enlCutLimitLpInd	384
6.167	enlCutLimitMktInd	384
6.168	enlDayCutLimitLp	384

6.169	enlDayRfqLp	385
6.170	enlDayUnadjVldRfqLp	385
6.171	enlDayVldRfqLp	385
6.172	enlDayVldRfqMkt	385
6.173	enlDayVldRfqResponses	386
6.174	enlFulfInd	386
6.175	enlInstrFulfInd	386
6.176	enlMinVldRfqLp	387
6.177	enlMinVldRfqMkt	387
6.178	enlMtdCutLimitLp	387
6.179	enlMtdCutLimitMkt	387
6.180	enlMtdVldRfqLp	388
6.181	enlMtdVldRfqMkt	388
6.182	enlMtdVldRfqResponses	388
6.183	enlRespRateInd	389
6.184	enlRfqVal	389
6.185	enlViolPct	389
6.186	enteringUser	389
6.187	entRole	390
6.188	entryDate	390
6.189	entryTime	390
6.190	envText	391
6.191	errDescription	393
6.192	etiCmlVol	395
6.193	etiFeeAftReb	395
6.194	etiFeeReb	395
6.195	etiUnRebFee	395
6.196	eventActivity	396
6.197	eventExpiryTime	396
6.198	eventFreeText	396
6.199	eventId	397
6.200	eventOpenQty	397
6.201	eventOverallQty	397
6.202	eventReportId	398
6.203	eventSide	398
6.204	eventStartTime	398
6.205	eventStatus	399
6.206	eventTotalDealQty	399
6.207	eventType	399
6.208	excessTxn	400
6.209	exchangeOrderId	400
6.210	exchCurrTypCod	400
6.211	exchNam	401

6.212	exchRat	403
6.213	execIdentifier	404
6.214	execPrec	404
6.215	execQty	405
6.216	execQualifier	406
6.217	execTime	406
6.218	exerStylTyp	407
6.219	expDat	407
6.220	expiryDate	407
6.221	expRat	408
6.222	expSettlDate	408
6.223	expToBeQuot	408
6.224	factDat	408
6.225	feeAdj	409
6.226	feeAmnt	409
6.227	feeCrtDayAmnt	409
6.228	feeCrtMthAmnt	410
6.229	feeCrtMthBal	410
6.230	feeEUR	410
6.231	feeFloor	410
6.232	feePRatio	411
6.233	feePrvDayAmnt	411
6.234	feePrvMthAmnt	411
6.235	feeRatio	412
6.236	feeTypCod	412
6.237	feeTypCodAll	415
6.238	feeTypNam	416
6.239	feeYtdAmnt	420
6.240	finalMissing	420
6.241	finalMissingMtd	420
6.242	finalMissingPerc	421
6.243	finalUnderlying	421
6.244	firmOtrNo	421
6.245	firmOtrVol	422
6.246	fixClOrdId	422
6.247	fixedRat	422
6.248	fixFee	422
6.249	fixRefFee	423
6.250	flexAcctInfo	423
6.251	floor	423
6.252	floorNo	424
6.253	floorType	424
6.254	floorVol	424

6.255	flxCntrSynProdId	424
6.256	flxOptCntrExerPrc	425
6.257	freeText1	425
6.258	freeText2	425
6.259	freeText3	426
6.260	freeText4	426
6.261	fulfCovTimInd	427
6.262	fulfilled	427
6.263	fulfPackEqInd	428
6.264	fulfPackIdxInd	428
6.265	fulfQuoReqViolPct	429
6.266	fulfSizeCovInd	429
6.267	fulfSmcCovrdTimeInd	429
6.268	fulfSpreadCovInd	430
6.269	fulfViolInd	430
6.270	fulfVolInd	431
6.271	fundingDays	431
6.272	fundingRate	431
6.273	goodQuoReqResp	432
6.274	graceFactor	432
6.275	graceFactorCnt	432
6.276	graceFactorVol	433
6.277	halfMtdDays	433
6.278	hdgTyp	433
6.279	headroom	434
6.280	highPrc	434
6.281	inactivated	434
6.282	incomingOrderIndicator	435
6.283	initDispQty	435
6.284	initiatingUser	435
6.285	instBusDate	436
6.286	instManual	436
6.287	instNam	436
6.288	instrChgTim	437
6.289	instrumentId	437
6.290	instrumentMnemonic	438
6.291	instrumentSubType	439
6.292	instrumentType	439
6.293	instState	440
6.294	instTradDat	441
6.295	investIdentifier	441
6.296	investQualifier	442
6.297	isBroker	442

6.298	isDisclosed	443
6.299	isinCod	443
6.300	isOnBook	444
6.301	isUSFlg	445
6.302	item	445
6.303	kindOfDepo	445
6.304	lastNegotiatedPrc	446
6.305	lastNegotiatedQty	446
6.306	lateralityIndicator	446
6.307	leadParticipant	447
6.308	leadPartLngName	447
6.309	legexecPrc	447
6.310	legExecQty	447
6.311	level	448
6.312	limit	448
6.313	limitCnt	448
6.314	limitTypeCnt	449
6.315	limitTypeVol	449
6.316	limitVol	449
6.317	limOrdrPrc	449
6.318	limType	450
6.319	limUsageCnt	450
6.320	limUsageVol	451
6.321	liqProvActivity	451
6.322	logNam	451
6.323	longValue	452
6.324	lowPrc	452
6.325	lstExchPrc	452
6.326	lstSetlmtPrc_1	453
6.327	lstTrdPrc	453
6.328	matchDeal	453
6.329	matchEvent	453
6.330	MatchInstCrossId	454
6.331	matchStep	454
6.332	matchType	454
6.333	maxCalSprdQty	455
6.334	maxNoBookOrdersBu	455
6.335	maxNoBookOrdersPerFutureBu	455
6.336	maxNoBookOrdersPerFutureSes	456
6.337	maxNoBookOrdersPerOptionBu	456
6.338	maxNoBookOrdersPerOptionSes	456
6.339	maxNoBookOrdersSes	457
6.340	maxOrderValue	457

6.341	maxOrdrQty	457
6.342	maxRatioMarket12M	457
6.343	maxRatioMarketDate	458
6.344	maxRatioMarketMtd	458
6.345	maxRatioNo	458
6.346	maxRatioVol	459
6.347	maxSpread	459
6.348	maxSpreadSMCIncrement	459
6.349	maxTESQty	459
6.350	maxTradeQty	460
6.351	maxTradeValue	460
6.352	membCcpClgIdCod	460
6.353	membClgIdCod	460
6.354	membClgIdNam	461
6.355	membExchIdCod	461
6.356	membExchIdNam	462
6.357	membExcIdCodSubm	463
6.358	membId	463
6.359	membLglNam	465
6.360	membPrvDayServFeeAmnt	467
6.361	membPrvMthServFeeAmnt	467
6.362	membYtdServFeeAmnt	467
6.363	minimumSmcDuration	468
6.364	minimumSmcDurationFulflnd	468
6.365	minimumValueCnt	468
6.366	minimumValueVol	469
6.367	minQuoteSize	469
6.368	minQuoteSizeSMC	469
6.369	mktGrpNam	469
6.370	mmBase	470
6.371	mmPackCod	470
6.372	mmpActivity	470
6.373	mmpDelta	471
6.374	mmpPercent	471
6.375	mmpReason	471
6.376	mmPrgrmCod	472
6.377	mmpTimeWindow	472
6.378	mmpVega	472
6.379	mmpVolume	473
6.380	mmReq	473
6.381	mnthlyReq	473
6.382	mnthToDate	473
6.383	mqBaseFactorCnt	474

6.384	mqBaseFactorVol	474
6.385	mrtyDat	474
6.386	mtdCutLim	474
6.387	mtdDays	475
6.388	mtdNoEquProdsFulfilPack	475
6.389	mtdNoIdxProdsFulfilPack	475
6.390	mtdTesVol	476
6.391	mtdTotVol	476
6.392	mthPackReqEqt	476
6.393	mthPackReqIdx	476
6.394	mthReqCovTim	477
6.395	mthReqQuoReqViolP	477
6.396	mthReqViol	477
6.397	mthReqVol	478
6.398	nbrEqtOptToBeQuot	478
6.399	nbrExrPrcToBeQuot	478
6.400	nbrIdxOptToBeQuot	479
6.401	nbrTolViolDays	479
6.402	negotiateUnderlying	479
6.403	newOptionPrc	480
6.404	newRefPrc	480
6.405	nextBusDate	480
6.406	nextTradDat	481
6.407	noFillReason	481
6.408	nomVal	481
6.409	noOfRespondents	482
6.410	noRmmInstrumentsFulfilled	482
6.411	noRmmMtdDaysFulfilled	482
6.412	noSecDate	482
6.413	noSecMtd	483
6.414	noTransactionsDate	483
6.415	noTransactionsDateIsin	483
6.416	noTransactionsMtd	484
6.417	noTransactionsMtdIsin	484
6.418	numberOfBuy	484
6.419	numberOfLegs	484
6.420	numberOfSell	485
6.421	numbOfTa	485
6.422	numbOfTr	485
6.423	numInstrumentsRequired	485
6.424	offerPrc	486
6.425	offerQty	486
6.426	omv	486

6.427	openBuyOrders	486
6.428	openBuyVolume	487
6.429	openQuantity	487
6.430	openSellOrders	487
6.431	openSellVolume	488
6.432	opnClsCod	488
6.433	opnIntQty	488
6.434	opnPrc	489
6.435	optionQty	489
6.436	optTrnIdNo	489
6.437	optUsedQty	489
6.438	orderedVol	490
6.439	ordersCnt	490
6.440	orderVol	490
6.441	ordOriginFirm	490
6.442	ordrMktVal	491
6.443	ordrNo	491
6.444	ordrPrtFilCod	492
6.445	ordrQty	492
6.446	ordrQty1	492
6.447	ordrTyp	492
6.448	originCountryCode	493
6.449	otrMktGrp	493
6.450	otrNo	494
6.451	otrVol	494
6.452	ovnRat	494
6.453	packCod	494
6.454	parentDeal	495
6.455	participant	495
6.456	partLngName	497
6.457	partSubGrpCod	498
6.458	pendingDeletion	498
6.459	perf	499
6.460	persistent	499
6.461	prc	500
6.462	prefSettlAcct	500
6.463	prefSettlLocat	500
6.464	prelimUnderlying	500
6.465	priceDecomposition	501
6.466	priorityDate	501
6.467	priorityTime	501
6.468	prodBusDate	502
6.469	prodFactCnt	502

6.470	prodFactVol	502
6.471	prodManual	503
6.472	prodTim	503
6.473	prodTradDat	503
6.474	prodTypId	504
6.475	product	504
6.476	prodVolM	506
6.477	prvUpdDat	507
6.478	ptrActivity	507
6.479	ptrLimitType	507
6.480	ptrScope	508
6.481	ptrUserGroup	508
6.482	publishPrice	508
6.483	publishQtyFlg	509
6.484	publishSide	509
6.485	qrsQuoteId	510
6.486	qty	510
6.487	qtyFixed	510
6.488	quoInd	510
6.489	quoReqTot	511
6.490	quoReqViol	511
6.491	quoReqViolPct	512
6.492	quoteFreeText1	512
6.493	quoteId	512
6.494	quotePerformance	513
6.495	quoteSizeQuality	513
6.496	quotQty	513
6.497	randHighQty	513
6.498	randLowQty	514
6.499	ratio	514
6.500	ratioMarket12M	514
6.501	ratioMarketDate	515
6.502	ratioMarketMtd	515
6.503	ratioSingle12M	515
6.504	ratioSingleDate	516
6.505	ratioSingleMtd	516
6.506	realisedVar	516
6.507	realisedVola	517
6.508	reason	517
6.509	rebPrc	523
6.510	recTypCod	524
6.511	refFeeAmnt	524
6.512	refPrc	524

6.513	refPrcTyp	524
6.514	registerSmart	525
6.515	regOrderEvent	525
6.516	repondentsQuoting	526
6.517	repPerFromDat	527
6.518	repPerToDat	527
6.519	reqMinutes	527
6.520	reqMthVol	528
6.521	reqQty	528
6.522	reqTim	528
6.523	reqTime	529
6.524	reqType	529
6.525	requesterEnteringUser	529
6.526	requesterOwnerBU	530
6.527	requesterOwnerUser	530
6.528	requesterSide	530
6.529	requiredCoverage	531
6.530	requiredSumSmcCovrdTime	531
6.531	requote	531
6.532	respondentEnteringUser	532
6.533	respondentOwnerBU	532
6.534	respondentOwnerUser	532
6.535	respondentSide	532
6.536	responsibleId	533
6.537	rFactor	533
6.538	riskReduction	533
6.539	rmmFulfInd	534
6.540	rmmMtdFulfilmentPct	534
6.541	rowNumber	534
6.542	rptCod	535
6.543	rptFlexKey	537
6.544	rptNam	539
6.545	rptPrntEffDat	541
6.546	rptPrntEffTim	544
6.547	rptPrntRunDat	545
6.548	secuAdminCod	548
6.549	secuLstClsPrc	548
6.550	secuPrvClsPrc	548
6.551	secuShtNam	549
6.552	segmentMIC	549
6.553	sellLimit	549
6.554	seriMthTrdQtyBst	549
6.555	seriMthTrdQtyVDO	550

6.556	seriTrdTotQtyBst	550
6.557	seriTrdTotQtyVDO	550
6.558	servFeeAmnt	550
6.559	servFeeCrtDayAmnt	551
6.560	servFeeCrtMthBal	551
6.561	servFeeTypCod	551
6.562	servFeeTypNam	551
6.563	sessionId	552
6.564	settlAcct	552
6.565	settlAmnt	552
6.566	settlBasis	553
6.567	settlClgPrc	553
6.568	settlCurr	553
6.569	settlDat	553
6.570	settlementPrc	554
6.571	settlementVola	554
6.572	settlInst	554
6.573	settlLocat	555
6.574	settlSpread	555
6.575	settlTyp	555
6.576	shortCodeId	555
6.577	shortCodesCorrDayt1	556
6.578	shortCodesDayt0	556
6.579	shortCodesMissingDayt0	556
6.580	showBuySideUserInfo	557
6.581	showLastNegotiatedPrc	557
6.582	showLastNegotiatedPrcQty	557
6.583	showNoOfRespondents	558
6.584	showPrc	558
6.585	showQty	558
6.586	showSide	559
6.587	shtQuoPct	559
6.588	sideBU	560
6.589	sideFixed	560
6.590	sideId	560
6.591	sideLiquidityInd	561
6.592	sideRefId	561
6.593	sideStatus	561
6.594	sideTrader	562
6.595	sizeClass	562
6.596	sizeCovTim	563
6.597	skipMinLotSizeVal	563
6.598	skipQtyCheck	563

6.599	skipValueCheck	564
6.600	smartFlag	564
6.601	smartUserId	564
6.602	smcAccumTime	565
6.603	smcCovrdTime	565
6.604	smcCovReq	565
6.605	smcDayFulInd	566
6.606	smcFactor	566
6.607	smcFullfilled	566
6.608	smcMtdFulfilledInd	567
6.609	smcReqTime	567
6.610	smcTime	567
6.611	smpDeletedQty	567
6.612	splitPosition	568
6.613	spreadClass	568
6.614	spreadClassRmmReg	568
6.615	spreadClassRmmThx	569
6.616	spreadCovTim	569
6.617	spreadQuality	569
6.618	spreadUnit	569
6.619	standardVar	570
6.620	standardVola	570
6.621	statusInd	570
6.622	stopPrice	571
6.623	stpFlag	571
6.624	stratFloorReached	571
6.625	stratFulfilled	572
6.626	stratMnthlyFloor	572
6.627	stratMnthlyReq	572
6.628	strikePrc	573
6.629	strtDat	573
6.630	sumAcctFeeCrtDayAmnt	573
6.631	sumAcctFeeCrtMthAmnt	573
6.632	sumAcctFeeCrtMthBal	574
6.633	sumAcctFeePrvDayAmnt	574
6.634	sumAcctFeePrvMthAmnt	574
6.635	sumAcctFeeYtdAmnt	574
6.636	sumAcctFixFee	575
6.637	sumAcctMembPrvDayServFeeAmnt	575
6.638	sumAcctMembPrvMthServFeeAmnt	575
6.639	sumAcctMembYtdServFeeAmnt	575
6.640	sumAcctNom	576
6.641	sumAcctOrdrQty	576

6.642	sumAcctOrdrVol	576
6.643	sumAcctServFeeAmnt	577
6.644	sumAcctServFeeCrtDayAmnt	577
6.645	sumAcctServFeeCrtMthBal	577
6.646	sumAcctTranFeeFix	578
6.647	sumAcctTranFeeVar	578
6.648	sumAcctTrnFeeAmnt	578
6.649	sumAcctVarFee	578
6.650	sumAccumTim	579
6.651	sumAllTrades	579
6.652	sumAllVolume	579
6.653	sumBUOtrExecOrdrNo	579
6.654	sumBUOtrExecOrdrVol	580
6.655	sumBUOtrOrdrNo	580
6.656	sumBUOtrOrdrVol	580
6.657	sumClasDayTesVol	580
6.658	sumClasDayTotVol	581
6.659	sumClasMtdTesVol	581
6.660	sumClasMtdTotVol	581
6.661	sumClasOpnIntQty	581
6.662	sumCovTim	582
6.663	sumCovTimPercent	582
6.664	sumCurrDayAmnt	582
6.665	sumCurrFeeCrtDayAmnt	583
6.666	sumCurrFeeCrtMthAmnt	583
6.667	sumCurrFeeCrtMthBal	583
6.668	sumCurrFeePrvDayAmnt	583
6.669	sumCurrFeePrvMthAmnt	584
6.670	sumCurrFeeYtdAmnt	584
6.671	sumCurrFixFee	584
6.672	sumCurrMembPrvDayServFeeAmnt	584
6.673	sumCurrMembPrvMthServFeeAmnt	585
6.674	sumCurrMembYtdServFeeAmnt	585
6.675	sumCurrNom	585
6.676	sumCurrOrdrQty	586
6.677	sumCurrOrdrVol	586
6.678	sumCurrServFeeAmnt	586
6.679	sumCurrServFeeCrtDayAmnt	586
6.680	sumCurrServFeeCrtMthBal	587
6.681	sumCurrTranFeeFix	587
6.682	sumCurrTranFeeVar	587
6.683	sumCurrTrnFee	587
6.684	sumCurrVarFee	588

6.685	sumDayCutLim	588
6.686	sumFeeAdjAmnt	588
6.687	sumFeeAmnt	589
6.688	sumFeeConnAmnt	589
6.689	sumFirmOtrExecOrdrNo	589
6.690	sumFirmOtrExecOrdrVol	589
6.691	sumFirmOtrOrdrNo	590
6.692	sumFirmOtrOrdrVol	590
6.693	sumGoodQuoReqResp	590
6.694	sumHseFeeCrtMthBal	590
6.695	sumHseOrdrQty	591
6.696	sumHseOrdrVol	591
6.697	sumHseServFeeCrtMthBal	591
6.698	sumInstDsRefAmnt	592
6.699	sumInstFeeAmnt	592
6.700	sumInstFixFee	592
6.701	sumInstIsinFeeCrtMthBal	592
6.702	sumInstMembFeeCrtDayAmnt	593
6.703	sumInstMembFeeCrtMthAmnt	593
6.704	sumInstMembFeePrvDayAmnt	593
6.705	sumInstMembFeePrvMthAmnt	593
6.706	sumInstMembFeeYtdAmnt	594
6.707	sumInstMembPrvDayServFeeAmnt	594
6.708	sumInstMembPrvMthServFeeAmnt	594
6.709	sumInstMembYtdServFeeAmnt	595
6.710	sumInstNom	595
6.711	sumInstOrdrQty	595
6.712	sumInstOrdrRefAmnt	595
6.713	sumInstOrdrTrdFee	596
6.714	sumInstOrdrVol	596
6.715	sumInstQtRefAmnt	596
6.716	sumInstServFeeAmnt	597
6.717	sumInstServFeeCrtDayAmnt	597
6.718	sumInstTranFee	597
6.719	sumInstTranFeeFix	597
6.720	sumInstTranFeeVar	598
6.721	sumInstVarFee	598
6.722	sumIsinServFeeCrtMthBal	598
6.723	sumMembAddCrt	598
6.724	sumMembExcRefAmnt	599
6.725	sumMembFeeAmnt	599
6.726	sumMembFeeCrtDayAmnt	599
6.727	sumMembFeeCrtMthAmnt	599

6.728	sumMembFeeCrtMthBal	600
6.729	sumMembFeeMthAmnt	600
6.730	sumMembFeePrvDayAmnt	600
6.731	sumMembFeePrvMthAmnt	600
6.732	sumMembFeeYtdAmnt	601
6.733	sumMembFixFee	601
6.734	sumMembFixRefFee	601
6.735	sumMembNom	601
6.736	sumMembOrdrQty	602
6.737	sumMembOrdrQty1	602
6.738	sumMembOrdrVol	602
6.739	sumMembPrvDayServFeeAmnt	603
6.740	sumMembPrvMthServFeeAmnt	603
6.741	sumMembQuotQty	603
6.742	sumMembRefAmnt	604
6.743	sumMembServFeeAmnt	604
6.744	sumMembServFeeCrtDayAmnt	604
6.745	sumMembServFeeCrtMthBal	604
6.746	sumMembTotBuyOrdr	605
6.747	sumMembTotQty	605
6.748	sumMembTotSellOrdr	605
6.749	sumMembTranFee	605
6.750	sumMembTranFeeFix	606
6.751	sumMembTranFeeRefFix	606
6.752	sumMembTranFeeRefVar	606
6.753	sumMembTranFeeVar	606
6.754	sumMembTxnCnt	607
6.755	sumMembVarFee	607
6.756	sumMembVarRefFee	607
6.757	sumMembYtdServFeeAmnt	607
6.758	sumMktGrpAddCrt	608
6.759	sumMktGrpFixFee	608
6.760	sumMktGrpFixRefFee	608
6.761	sumMktGrpRefAmnt	608
6.762	sumMktGrpTranFeeFix	609
6.763	sumMktGrpTranFeeRefFix	609
6.764	sumMktGrpTranFeeRefVar	609
6.765	sumMktGrpTranFeeVar	609
6.766	sumMktGrpVarFee	610
6.767	sumMktGrpVarRefFee	610
6.768	sumMnthToDate	610
6.769	sumNonDisclTrades	610
6.770	sumNonDisclVolume	611

6.771	sumPartTotBuyOrdr	611
6.772	sumPartTotSellOrdr	611
6.773	sumProdDayTesVol	611
6.774	sumProdDayTotVol	612
6.775	sumProdMtdTesVol	612
6.776	sumProdMtdTotVol	612
6.777	sumProdOpnIntQty	612
6.778	sumProdTESClgBuy	613
6.779	sumProdTESClgSell	613
6.780	sumProdTESTotBuy	613
6.781	sumProdTESTotSell	613
6.782	sumProdTESVolBuy	614
6.783	sumProdTESVolSell	614
6.784	sumProdTim	614
6.785	sumProdTotBuyOrdr	614
6.786	sumProdTotClgBuy	615
6.787	sumProdTotClgSell	615
6.788	sumProdTotCntrBuy	615
6.789	sumProdTotCntrSell	615
6.790	sumProdTotSellOrdr	616
6.791	sumProdVolM	616
6.792	sumQuoReqTot	616
6.793	sumQuoReqViol	617
6.794	sumRebFeeAmnt	617
6.795	sumReqTim	617
6.796	sumReqTimSize	618
6.797	sumReqTimSprd	618
6.798	sumShtQuoPct	618
6.799	sumSizeCovTim	619
6.800	sumSmcAccumTime	619
6.801	sumSmcCovrdTime	619
6.802	sumSmcDayFulfInd	619
6.803	sumSmcReqTime	620
6.804	sumSmcTime	620
6.805	sumSpreadCovTim	620
6.806	sumStepTotExecQty	620
6.807	sumStratViolPct	621
6.808	sumSynch0To50	621
6.809	sumSynch100To	621
6.810	sumSynch50To100	621
6.811	sumSynTrades	622
6.812	sumSynVolume	622
6.813	sumTESClgBuy	622

6.814	sumTESClgSell	622
6.815	sumTESTotBuy	623
6.816	sumTESTotSell	623
6.817	sumTesTrades	623
6.818	sumTESVolBuy	623
6.819	sumTESVolSell	624
6.820	sumTesVolume	624
6.821	sumTotBuyOrdr	624
6.822	sumTotClgBuy	624
6.823	sumTotClgSell	625
6.824	sumTotCntrBuy	625
6.825	sumTotCntrSell	625
6.826	sumTotSellOrdr	626
6.827	sumTrdMembOrdrQty	626
6.828	sumTrdMembOrdrVol	626
6.829	sumTrdMembPrvDayServFeeAmnt	626
6.830	sumTrdMembPrvMthServFeeAmnt	627
6.831	sumTrdMembServFeeCrtMthBal	627
6.832	sumTrdMembYtdServFeeAmnt	627
6.833	sumTrdMemFixFee	628
6.834	sumTrdMemNom	628
6.835	sumTrdMemVarFee	628
6.836	sumTrdServFeeAmnt	628
6.837	sumTrdServFeeCrtDayAmnt	629
6.838	sumUserAddCrt	629
6.839	sumUserFeeAmnt	629
6.840	sumUserFeeCrtDayAmnt	629
6.841	sumUserFixFee	630
6.842	sumUserFixRefFee	630
6.843	sumUserMembPrvDayFeeAmnt	630
6.844	sumUserMembPrvDayServFeeAmnt	630
6.845	sumUserMembPrvMthFeeAmnt	631
6.846	sumUserMembPrvMthServFeeAmnt	631
6.847	sumUserMembYtdFeeAmnt	631
6.848	sumUserMembYtdServFeeAmnt	631
6.849	sumUserNom	632
6.850	sumUserOrdrQty	632
6.851	sumUserOrdrVol	632
6.852	sumUserServFeeAmnt	633
6.853	sumUserServFeeCrtDayAmnt	633
6.854	sumUserTranFeeFix	633
6.855	sumUserTranFeeRefFix	633
6.856	sumUserTranFeeRefVar	634

6.857	sumUserTranFeeVar	634
6.858	sumUserTxnCnt	634
6.859	sumUserVarFee	634
6.860	sumUserVarRefFee	635
6.861	sumValGoodQuoReqResp	635
6.862	sumValQuoReqTot	635
6.863	sumValQuoReqViol	635
6.864	sumViol	636
6.865	sumViolPct	636
6.866	swapCust1	636
6.867	swapCust2	637
6.868	synch0To50	637
6.869	synch100To	637
6.870	synch50To100	638
6.871	targetProduct	638
6.872	tesActivity	638
6.873	tesDescription	639
6.874	tesEligibility	639
6.875	tesId	639
6.876	tesInitiatorBU	640
6.877	tesInitiatorUser	640
6.878	tesType	640
6.879	text	641
6.880	time18	642
6.881	timeToTransfer	642
6.882	timeValidity	642
6.883	totalNoTradingDays	643
6.884	totalUserExecOrdrNo	643
6.885	totalUserExecOrdrVol	644
6.886	totalUserOrdrNo	644
6.887	totalUserOrdrVol	644
6.888	totBURules	644
6.889	totBusinessUnitIdRiskEvt	645
6.890	totBUUpdCodAdd	645
6.891	totBUUpdCodChg	645
6.892	totBUUpdCodDel	646
6.893	totParticipantIdRiskEvt	646
6.894	totParticipantUpdCodAdd	646
6.895	totParticipantUpdCodChg	646
6.896	totParticipantUpdCodDel	647
6.897	totQty	647
6.898	totQuoReqViolPct	647
6.899	totTrdDays	648

6.900	totUserIdRiskEvt	648
6.901	totUserProd	648
6.902	totUserUpdCodAdd	649
6.903	totUserUpdCodChg	649
6.904	totUserUpdCodDel	649
6.905	tradedVol	649
6.906	tradeEnrichmentRuleId	650
6.907	tradeNumber	650
6.908	trades	650
6.909	tradesCnt	651
6.910	tradeSideId	651
6.911	tradeType	651
6.912	tradingCapacity	652
6.913	tradingIndicationActivity	653
6.914	tradingIndicationId	654
6.915	tradingParticipant	654
6.916	tradingRestriction	654
6.917	tradingSec12M	655
6.918	tradPartLngName	655
6.919	tradVolume	655
6.920	trailStopAbsPrice	656
6.921	trailStopPricePct	656
6.922	tranFee	656
6.923	tranFeeFix	656
6.924	tranFeeRefFix	657
6.925	tranFeeRefVar	657
6.926	tranFeeVar	657
6.927	transactions12M	657
6.928	transactions12MIsin	658
6.929	transMonth	658
6.930	transStartMonth	658
6.931	tranTypCod	658
6.932	trDay	659
6.933	trdCnt	659
6.934	trdFeeAmnt	659
6.935	trdIdCountPt	659
6.936	trdMemb	660
6.937	trdQty	660
6.938	trdVol	660
6.939	triggered	660
6.940	trnTim	661
6.941	tsField	661
6.942	tvitic	661

6.943	txnCnt	662
6.944	txnLimit	662
6.945	txnTypNam	662
6.946	typOrig	662
6.947	underlyingClose	663
6.948	underlyingDelta	663
6.949	underlyingEffectiveDelta	663
6.950	underlyingPrice	664
6.951	underlyingPriceBoundary	664
6.952	underlyingQty	664
6.953	undPrice	665
6.954	undrLstClsPrc	665
6.955	undrPrvClsPrc	665
6.956	updateTime	665
6.957	updCod	666
6.958	updDat	666
6.959	updtFldNam	666
6.960	updTim	667
6.961	uploadFile	667
6.962	user	667
6.963	userId1	668
6.964	userNumericId	669
6.965	userOrdrNum	669
6.966	userRiskGroup	669
6.967	usrGroup	670
6.968	usrOrdrNum	670
6.969	valGoodQuoReqResp	670
6.970	validFrom	671
6.971	validityFlg	671
6.972	validityTime	671
6.973	validTo	672
6.974	valQuoReqTot	672
6.975	valQuoReqViol	672
6.976	varFee	673
6.977	varRefFee	673
6.978	vegaUnit	673
6.979	versionNo	674
6.980	violation	674
6.981	violationCnt	674
6.982	violInd	675
6.983	violPct	675
6.984	volDiscPrc	676
6.985	volFactor	676

6.986	wknNo	676
6.987	workingDelta	677
7	Glossary	678

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
Introduction	Page 30

1 Introduction

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

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

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

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

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

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

2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

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

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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

2.1.4.2 Substructures

Substructures are written to

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

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

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

2.1.4.3 Field Values

Field values are written as

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

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

```
<fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

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

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

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

Example:

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

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

Example:

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

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

Example:

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

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Trading Reports Concepts	Page 34

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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
Introduction to XML Reports	Page 35

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

3.2 Structure cardinality

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

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

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

The following table provides the list of affected reports.

Report	Long Name	Receiver
CB	Clearing Positions and Transactions	
CB069	Transaction Report	ALL MEMBER
RD	Trading RDS Reports	
RD110	User Profile Maintenance	ALL MEMBER
RD115	User Profile Status	ALL MEMBER
RD120	User Transaction Size Limit Maintenance	ALL MEMBER
RD125	User Transaction Size Limit Status	ALL MEMBER
RD130	Trade Enrichment Rule Maintenance	ALL MEMBER
RD135	Trade Enrichment Rule Status	ALL MEMBER
RD140	Order Book Count Limits Maintenance - Trading Participant	ALL MEMBER
RD145	Order Book Count Limits Status - Trading Participant	ALL MEMBER
RD155	Order Book Count Limits Status - Clearing Participant	CLEARING MEMBER
RD170	User Transaction Size Limit Maintenance	ALL MEMBER
RD175	User Transaction Size Limit Status	ALL MEMBER
RD180	Auto Approval Rule Maintenance	ALL MEMBER
RD185	Auto Approval Rule Status	ALL MEMBER
RD190	SRQS Respondent Assignment Maintenance	ALL MEMBER
RD195	SRQS Respondent Assignment 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

Report	Long Name	Receiver
TD945	MTD - Regular Market Making Quote Request Performance	ALL MEMBER
TD946	MTD - Basis Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD947	MTD - Advanced Market Making Quote Request Performance	ALL MEMBER
TD948	MTD - Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
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

Report	Long Name	Receiver
TE910	T7 Daily Trade Activity	PUBLIC
TE930	T7 Daily Trade Statistics	PUBLIC
TL	Usage Fees	
TL001	System Transaction Overview	PUBLIC
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
TR166	Identifier Mapping Final 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 40

4 XML Report Descriptions

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

CONFIG_IDENTIFIER T7Rep 81.3.3
 CONFIG_DATE 2020-06-09 10:46

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

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

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb042

rptHdr

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

cb042Grp, repeated 0 ... variable times:

cb042KeyGrp

participantGrp

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

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

sumMembOrdQty m Total Number Of Orders Per Exchange Member:

Text Report Structure

Participant Participant Long Name
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier
XX 999999

Trading Currency Exchange Rate Billing Currency Ac Prod Instrument
XXX 9999999.999999999 XXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX

Order No VNo FeeTyp FeeTypNam Trader Trad Day DlyFeePerOrdr OrderVol
XXXXXXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXXXX

Total Per Instrument: 999999999.99 9999999999.9999
Total Per Account Type: 999999999.99 9999999999.9999
Total Per Trading Currency (XXX) in EUR: 999999999.99 9999999999.9999
Total Fees Per Exchange Member: 999999999.99
Total Volume Per Exchange Member: 9999999999.9999
Total Number Of Orders Per Exchange Member: 999999999999

4.1.2 CB050 Fee Overall Summary

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

XML Report Structure

M/O Text Report Heading

cb050

rptHdr

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

cb050Grp, repeated 0 ... variable times:

cb050KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb050Grp1, repeated 1 ... variable times:

cb050KeyGrp1

businessUnitGrp

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

cb050Grp2, repeated 1 ... variable times:

cb050KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb050Grp3, repeated 1 ... variable times:

cb050KeyGrp3

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

cb050Grp4, repeated 1 ... variable times:

cb050KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb050Rec, repeated 1 ... variable times:

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

sumInstMembFeePrvDayAmnt m Total Trans Fees Per Instrument:

sumInstMembFeeCrtDayAmnt m

sumInstMembFeeCrtMthAmnt m

sumInstMembFeePrvMthAmnt m

sumInstMembFeeYtdAmnt m

sumAcctFeePrvDayAmnt m Total Fees Per Account:

sumAcctFeeCrtDayAmnt m

sumAcctFeeCrtMthAmnt m

sumAcctFeePrvMthAmnt m

sumAcctFeeYtdAmnt m

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

sumCurrFeeCrtDayAmnt m

sumCurrFeeCrtMthAmnt m

sumCurrFeePrvMthAmnt m

sumCurrFeeYtdAmnt m

sumMembFeePrvDayAmnt m Total Fees Per Exchange Member:

sumMembFeeCrtDayAmnt m

sumMembFeeCrtMthAmnt m

sumMembFeePrvMthAmnt m

sumMembFeeYtdAmnt m

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXX 999999

Trading Currency Billing Currency

XXX XXX

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

4.1.3 CB060 Fee Statement

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

XML Report Structure

M/O Text Report Heading

cb060

rptHdr

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

cb060Grp, repeated 0 ... variable times:

cb060KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb060Grp1, repeated 1 ... variable times:

cb060KeyGrp1

businessUnitGrp

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

cb060Grp2, repeated 1 ... variable times:

cb060KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb060Grp3, repeated 1 ... variable times:

cb060KeyGrp3

acctTypGrp m Ac

cb060Grp4, repeated 1 ... variable times:

cb060KeyGrp4

product m Prod

instrumentMnemonic o Instrument

isinCod m

cb060Rec, repeated 1 ... variable times:

feeTypCod m FeeTyp

feeTypNam m FeeTypNam

feeCrtMthBal m FeeCrtMthBal

orderVol m OrderVol

ordrQty1 m OrderQuant

sumInstIsinFeeCrtMthBal m Total Per Instrument:

sumInstOrdrVol m

sumInstOrdrQty m

sumAcctFeeCrtMthBal m Total Per Account:

sumAcctOrdrVol m

sumAcctOrdrQty m

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

sumCurrOrdrVol m

sumCurrOrdrQty m

sumMembFeeCrtMthBal m Total Per Exchange Member:

sumMembOrdrVol m Total Volume Per Exchange Member:

sumMembOrdrQty m Total Number of Orders Per Exchange Member:

sumHseFeeCrtMthBal o Total All Exchange Members:

sumHseOrdrVol o

sumHseOrdrQty o

Text Report Structure

Participant	Participant Long Name

XXXXX	XX

BU	BU Long Name	BU Identifier	Trading Currency	Billing Currency

XXXXXXXX	XX	999999	XXX	XXX

Ac	Prod	Instrument	FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	OrderQuant

XXX	XXXXXXXXXXXX	XXXXXXXXXXXX XXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXX	999999999999.99	XXXXXXXXXXXX	999999999999

Total Per Instrument:	999999999999.99 9999999999.9999 999999999999

Total Per Account:	999999999999.99 9999999999.9999 999999999999

Total Per Trading Currency (XXX) in EUR:	999999999999.99 9999999999.9999 999999999999

Total Per Exchange Member:	999999999999.99

Total Volume Per Exchange Member:	9999999999.9999

Total Number of Orders Per Exchange Member:	999999999999

Total All Exchange Members:	999999999999.99 9999999999.9999 999999999999.9999

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	
<u>cb062Rec</u> , repeated 1 ... variable times:		
ordrNo	m	OrdNo
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	DlyFeePerOrd
refFeeAmnt	m	Refund
sumInstQtRefAmnt	m	Total Quote Refund Per Instrument:
sumInstOrdTrdFee	m	Total Order Refund Per Instrument:
sumInstOrdRefAmnt	m	
sumInstDsRefAmnt	m	Total DS Refund Per Instrument:
sumMktGrpRefAmnt	m	Total DS Refund Per Market Group:
<u>sumMembExchFeeGrp</u> , repeated 1 ... variable times:		
<u>sumMembExchFeeRec</u> , repeated 1 ... variable times:		
currTypCod	o	(XML only)
sumMembExcRefAmnt	o	Total Per Exchange Member in EUR:

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Currency MktGrp

XXX XXXXXXXXX

Prod Instrument

XXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX

OrdNo	VerNo	Q/O	A/O	Trader	DepTyp	OMV	Trades	DlyFeePerOrdr	Refund
XXXXXXXXXXXXXXXXXXXXX	999	X	X	XXXXXX	XXX	+999999999.99	999999999.99999	+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	<p>This report provides participants information of different types of transactions (addition, modification or deletion) of orders and quotes performed.</p> <p>The first part of the report contains a participant specific summary of generated transactions per transaction group and instrument. The second part of the report shows the number of transactions per transaction group for every session of the participant. The third part of the report shows the number of transactions per transaction group sorted by the participant's user.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb068

rptHdr

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

cb068Grp, repeated 0 ... variable times:

cb068KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb068Grp1, repeated 0 ... variable times:

cb068KeyGrp1

businessUnitGrp

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

cb068Grp1Inst, repeated 0 ... variable times:

dscr1	m
-------	---

cb068InstRec, repeated 0 ... variable times:

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

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

4.1.6 CB069 Transaction Report

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

XML Report Structure

M/O Text Report Heading

cb069

rptHdr

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

cb069Grp, repeated 0 ... variable times:

cb069KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb069ProdGrp, repeated 1 ... variable times:

cb069ProdRec, repeated 1 ... variable times:

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

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

cb069BusUnitGrp, repeated 1 ... variable times:

cb069BusUnitKeyGrp

businessUnitGrp

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

cb069SessionGrp, repeated 1 ... variable times:

cb069SessionRec, repeated 1 ... variable times:

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

cb069UserGrp, repeated 1 ... variable times:

cb069UserKeyGrp

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

cb069UserRec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

XXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXXX 999999999999999 999999999999999 XXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

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

999999999 XXXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXXX 999999999999999 999999999999999 XXXXXXXXXXXXXXXX

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

XXXXXXXXXX XXXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXXX 999999999999999 999999999999999 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 XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Billing Currency

XXX

Fees:

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXXXX	99999999999.99
Total Fees:		99999999999.99

Rebates/Refunds:

Lean Order Rebate Details:

Cumulated Vol	Unrebated Fee	Reb	Lean Order Rebate	Fee after Reb
99999999999999	99999999999.99	99%	-9999999999.99	99999999999.99

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

Connections:

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXXXX	-9999999999.99
Total Connections:		99999999999.99

Manual Fee Adjustments:

FeeTyp	FeeTypNam	Adjustment Type	Amount
999	XXXXXXXXXXXXXXXX	XXX	-9999999999.99
Total Manual Fee Adjustments:			-9999999999.99
Total Over All Per Exchange Member:			9999999999.99

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
<u>cb142Grp4</u> , repeated 1 ... variable times:		
<u>cb142KeyGrp4</u>		
acctTypGrp	m	Ac
<u>cb142Grp5</u> , repeated 1 ... variable times:		
<u>cb142KeyGrp5</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb142Grp6</u> , repeated 1 ... variable times:		
<u>cb142KeyGrp6</u>		
ordrNo	o	OrdNo
versionNo	m	VNo
<u>cb142Rec</u> , 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	XX	XXXXXXXX	XX	999999	XXXXXX

Trading Currency	Exchange Rate	Billing Currency
XXX	9999999.9999999999	XXX

Ac	Instrument
XXX	XXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXX

OrdzNo	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	XXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXXX
Total Per Instrument:		+999999.99	+999999.99	+999999.99	+999999.99		9999999999.9999	+999999999.99	
Total Per Account Type:		+999999.99	+999999.99	+999999.99	+999999.99		9999999999.9999	+999999999.99	
Total Per Trading Curr:		+999999.99	+999999.99	+999999.99	+999999.99		9999999999.9999	+999999999.99	
Total Per User in EUR:			+999999.99	+999999.99	+999999.99		+999999999.99	+999999999.99	
Total Number Of Orders Per User:				+999999999999					
Total Per Exchange Member:			+999999.99	+999999.99	+999999.99		9999999999.9999	+999999999.99	
Total Number Of Orders Per Exchange Member:				999999999999					

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
<u>cb150Grp4</u> , repeated 1 ... variable times:		
<u>cb150KeyGrp4</u>		
acctTypGrp	m	Ac
<u>cb150Grp5</u> , repeated 1 ... variable times:		
<u>cb150KeyGrp5</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb150Rec</u> , 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 XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXX 999999

Trading Currency Billing Currency

XXX XXX

Ac Instrument

XXX XXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX

FeeTypName	Fee Type	FeePrevDayBal	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XXXXXXXXXXXXXX	XXX	99999999.99	99999999.99	99999999.99+	99999999.99	99999999.99
Total Trans Fees Per Instr:		99999999.99	99999999.99	99999999.99+	99999999.99	99999999.99
Total Fees Per Account:		99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Per TrdCurr(XXX) in EUR:		99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Exc Mbr:		99999999999.99	99999999999.99	99999999999.99	99999999999.99	99999999999.99

4.1.10 CB160 Fee Statement T7 Boerse Frankfurt

Description	<p>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.</p> <p>The generated fees are divided into types and shown by instrument and account type for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member.</p> <p>This report is available for each member on T7 Boerse Frankfurt.</p>
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	XXX	XXXXXXX	XXX	999999

Trading Currency Billing Currency

XXX	XXX
-----	-----

Ac	Instrument	FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	Order Quant
XXX	XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXX	99999999.99	XXXXXXXXXXXXXXXXXX	9,999,999,999,999
Total Per Instrument:				99999999.99	9999999999.9999	999999999999
Total Per Account Type:				99999999.99	9999999999.9999	999999999999
Total Per Trading Currency (XXX) in EUR:				99999999.99	9999999999.9999	999999999999
Total Fees Per Exchange Member:				99999999.99		
Total Volume Per Exchange Member:					9999999999.9999	
Total Number of Orders Per Exchange Member:						999999999999
Total All Exchange Members:				99999999.99	9999999999.9999	999999999999.9999

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:

cb162KeyGrp4mnemIsin

product	m	Instrument
instrumentMnemonic	o	
isinCod	m	

cb162Grp5, repeated 1 ... variable times:cb162KeyGrp5

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

cb162Rec, repeated 1 ... variable times:

ordrNo	o	OrdrNo
versionNo	m	VNo
perf	o	Perf
kindOfDepo	o	DepTyp
omv	o	Omv
nomVal	o	Nominal
trades	o	Trades
feeTypCodAll	o	(XML only)
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeRefFix	o	Refund TAF fix
tranFeeRefVar	o	Refund TAF var
fixRefFee	o	Refund TRF Fix
varRefFee	o	Refund TRF Var
addCrt	o	Add Credit
sumUserTranFeeFix	m	Total Per Trader
sumUserTranFeeVar	m	
sumUserFixFee	m	
sumUserVarFee	m	
sumUserTranFeeRefFix	m	
sumUserTranFeeRefVar	m	
sumUserFixRefFee	m	
sumUserVarRefFee	m	
sumUserAddCrt	m	
sumMktGrpTranFeeFix	m	Total Per Market Group
sumMktGrpTranFeeVar	m	
sumMktGrpFixFee	m	
sumMktGrpVarFee	m	
sumMktGrpTranFeeRefFix	m	

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Curr										
XXXXX	XX	XXXXXXXX	XX	999999	XXX										
Market Group	Instrument	User													
XXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX											
OrdNo	VNo	Perf	DepTyp	Omv	Nominal	TRF Trades	fix / var	TAF fix / var	Refund TRF fix / var	Refund TAF fix / var	add Credit				
XXXXXXXXXXXXXXXX	999	999%	XXX	99999999.99	9999999999.999	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+	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+	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+	999999.99+	999999.99+	999999.99+
Total Fee per Exchange Member:				-----									99999999999.99		
Total Refund per Exchange Member:				-----									-99999999999.99		
Total add. Credit per Exchange Member:				-----									-99999999999.99		

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 76

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
<u>cb242Grp4</u> , repeated 1 ... variable times:		
<u>cb242KeyGrp4</u>		
acctTypGrp	m	Ac
<u>cb242Grp5</u> , repeated 1 ... variable times:		
<u>cb242KeyGrp5</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb242Grp6</u> , repeated 1 ... variable times:		
<u>cb242KeyGrp6</u>		
trdMemb	m	Trading Member
<u>cb242Grp7</u> , repeated 1 ... variable times:		
<u>cb242KeyGrp7</u>		
ordrNo	m	OrdNo
versionNo	m	VNo
<u>cb242Rec</u> , repeated 1 ... variable times:		
usrOrdNum	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	
sumTrdMembOrdVol	m	
sumTrdMemNom	m	
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	
sumInstOrdVol	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	XXX	XXXXXXXXXX	XXX	999999	XXXXXX

Trading Currency	Exchange Rate	Billing Currency
XXX	9999999.9999999999	XXX

Ac	Instrument
XXX	XXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXX

Trading Member	OrdNo	VNo	Perf	Trad Day	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	XXXXXXXXXXXXXXXXXXXX	999	999	31-12-09	+999999999999.99	+999999999999.99	XXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
Total Per Trading Member:					999999999999.99+	+9999999999.99	9999999999.99	+9999999999.99	
Total Per Instrument:					9999999999.99+	+9999999999.99	9999999999.9999	+9999999999.99	
Total Per Account Type:					999999999999.99+	+999999999999.99	9999999999.9999	+9999999999.99	
Total Per Trd Curr (XXX) in EUR:					+999999999999.99	+999999999999.99	9999999999.9999	+9999999999.99	
Total Per User in EUR:					+999999999999.99	+999999999999.99	+9999999999.99	+9999999999.99	
Total Number Of Orders Per User:					+999999999999				
Total Per Exchange Member:					+999999999999.99	+999999999999.99	9999999999.9999	+9999999999.99	
Total Number of Orders Per Exchange Member:					999999999999				

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
<u>cb243Grp4</u> , repeated 1 ... variable times:		
<u>cb243KeyGrp4</u>		
acctTypGrp	m	Ac
<u>cb243Grp5</u> , repeated 1 ... variable times:		
<u>cb243KeyGrp5</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb243Grp6</u> , repeated 1 ... variable times:		
<u>cb243KeyGrp6</u>		
trdMemb	m	Trading Member
<u>cb243Grp7</u> , repeated 1 ... variable times:		
<u>cb243KeyGrp7</u>		
ordrNo	m	OrdrNo
versionNo	m	VNo
<u>cb243Rec</u> , 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	XX	XXXXXXXX	XX	999999	XXXXXX

Trading Currency	Exchange Rate	Billing Currency
XXX	9999999.9999999999	XXX

Ac	Instrument
XXX	XXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX

Trading Member	OrdNo	VNo	Perf	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	XXXXXXXXXXXXXXXXXXXX	999	999	+99999999999999.99	+99999999999999.99	XXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX

Total Per Trading Member: 99999999999999.99+ +9999999999.99 99999999999.99 +9999999999.99

Total Per Instrument: 9999999999.99+ +9999999999.99 9999999999.9999 +9999999999.99

Total Per Account Type: 99999999999999.99+ +99999999999999.99 99999999999.9999 +9999999999.99

Total Per Trading Currency: +99999999999999.99 +99999999999999.99 99999999999.9999 +9999999999.99

Total Number Of Orders Per SP User: +999999999999

Total Per SP User in EUR: +99999999999999.99 +99999999999999.99 +99999999999.99 +9999999999.99

Total Number of Orders Per Exchange Member: 999999999999

Total Per Exchange Member in EUR: +99999999999999.99 +99999999999999.99 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
<u>cb250Grp4</u> , repeated 1 ... variable times:		
<u>cb250KeyGrp4</u>		
acctTypGrp	m	Ac
<u>cb250Grp5</u> , repeated 1 ... variable times:		
<u>cb250KeyGrp5</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb250Grp6</u> , repeated 1 ... variable times:		
<u>cb250KeyGrp6</u>		
trdMemb	m	Trading Member
<u>cb250Rec</u> , repeated 1 ... variable times:		
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypName
membPrvDayServFeeAmnt	m	ServFeePrevDayBal
servFeeCrtDayAmnt	m	ServFeeCrtDayAmnt
servFeeAmnt	m	ServFeeCrtMthBal
membPrvMthServFeeAmnt	m	ServFeePrvMthBal
membYtdServFeeAmnt	m	ServFeeYtdBal
sumTrdMembPrvDayServFeeAmnt	m	Total Trans ServFee Per Trading Member:
sumTrdServFeeCrtDayAmnt	m	
sumTrdServFeeAmnt	m	
sumTrdMembPrvMthServFeeAmnt	m	
sumTrdMembYtdServFeeAmnt	m	
sumInstMembPrvDayServFeeAmnt	m	Total Trans ServFee Per Instrument:
sumInstServFeeCrtDayAmnt	m	
sumInstServFeeAmnt	m	
sumInstMembPrvMthServFeeAmnt	m	
sumInstMembYtdServFeeAmnt	m	
sumAcctMembPrvDayServFeeAmnt	m	Total ServFee Per Account:
sumAcctServFeeCrtDayAmnt	m	
sumAcctServFeeAmnt	m	
sumAcctMembPrvMthServFeeAmnt	m	
sumAcctMembYtdServFeeAmnt	m	
sumCurrMembPrvDayServFeeAmnt	m	Total ServFee Per Trd Curr (XXX) in EUR:

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

Trading Currency	Exchange Rate	Billing Currency
XXX	9999999.999999999	XXX

Ac	Instrument
XXX	XXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXX

Trading Member	ServFeeTyp	ServFeeTypName	ServFeePrevDayBal	ServFeeCrtDayAmnt	ServFeeCrtMthBal	ServFeePrvMthBal	ServFeeYtdBal
XXXXX	XXX	XXXXXXXXXXXXXXXXXXXX	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 recompen-sations 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
<u>cb253Grp4</u> , repeated 1 ... variable times:		
<u>cb253KeyGrp4</u>		
acctTypGrp	m	Ac
<u>cb253Grp5</u> , repeated 1 ... variable times:		
<u>cb253KeyGrp5</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb253Grp6</u> , repeated 1 ... variable times:		
<u>cb253KeyGrp6</u>		
trdMemb	m	Trading Member
<u>cb253Rec</u> , 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
XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

Trading Currency	Billing Currency
XXX	XXX

Ac	Instrument
XXX	XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

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

4.1.16 CB260 Specialist Service Fee Statement

Description	<p>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.</p> <p>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.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
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	

4.1.17 CB263 Specialist Service Fee XFS Statement

Description	<p>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.</p> <p>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.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
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	

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	XX	XXXXXXX	XX	999999

Trader Trader Id

XXXXXX 999999

SecuAdmin	UpdCod	Upd date	Upd Time	PrvUpdDat	FieldName	Previous Value
		New Value				
XXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XX	XX
						XX

SecuAdmin	UpdCod	Upd Date	Upd Time	PrvUpdDat	MktGrp	Role
XXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXXXXXXXXX	XX

SecuAdmin	UpdCod	Upd Date	Upd Time	PrvUpdDat	TES Type	TES Eligibility
XXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXXXXX	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
<u>rd115Grp3</u> , repeated 0 ... variable times:		
<u>rd115KeyGrp3</u>		
mktGrpNam	m	MktGrp
<u>rd115Rec2</u> , repeated 0 ... variable times:		
entRole	m	Role
<u>rd115Grp4</u> , repeated 0 ... variable times:		
tesType	m	TES Type
tesEligibility	m	TES Eligibility

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XX	XXXXXXXXX	XX	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
Settl Acct	Enable R Acct	Enable Iss Acct				MaxOrdrVal		MaxOrdrQty	User Risk Group			Pref Settl Loc	
XX	XXX	X	XXXXXXXXXX	X	X	X	X	X	X	X		X	
	X		X			9,999,999,999.99999999+	999999999.9999	XXX					
XX	XXXXX					XX	XXXXX						

MktGrp

XXXXXXXX

Role

XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

TES Type TES Eligibility

XXXXX X

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 102

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	XX	XXXXXX	XX	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	XXXXXXXXXXXX	31-12-09	XX	XX
							XX	

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 105

4.2.4 RD125 User Transaction Size Limit Status

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

XML Report Structure

M/O Text Report Heading

rd125

rptHdr

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

rd125Grp, repeated 0 ... variable times:

rd125KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd125Grp1, repeated 1 ... variable times:

rd125KeyGrp1

businessUnitGrp

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

rd125Grp2, repeated 1 ... variable times:

rd125KeyGrp2

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

userNumericId	o	Trader Id
<u>rd125Rec</u> , repeated 1 ... variable times:		
mktGrpNam	m	MktGrp
product	m	Prod
maxOrdQty	m	MaxOrdQty
maxCalSprdQty	m	MaxCalSprdQty
maxTESQty	m	Max TES Qty
effMaxOrdQty	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	XX	XXXXXXX	XX	999999

Trader	Trader Id	MktGrp	Prod	MaxOrdQty	MaxCalSprdQty	Max TES Qty	EffMaxOrdQty	EffMaxCalSprdQty	EffMaxTESQty
XXXXXX	999999	XXXXXXXXXX	XXXXXXXXXXXXXX	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
-------------------------	--------

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 107

4.2.5 RD130 Trade Enrichment Rule Maintenance

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

XML Report Structure

M/O Text Report Heading

rd130

rptHdr

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

rd130Grp, repeated 0 ... variable times:

rd130KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd130Grp1, repeated 1 ... variable times:

rd130KeyGrp1

businessUnitGrp

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

rd130Grp2, repeated 1 ... variable times:

rd130KeyGrp2

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

rd130Rec, repeated 1 ... variable times:

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time

4.2.6 RD135 Trade Enrichment Rule Status

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

XML Report Structure

M/O Text Report Heading

rd135

rptHdr

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

rd135Grp, repeated 0 ... variable times:

rd135KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd135Grp1, repeated 1 ... variable times:

rd135KeyGrp1

businessUnitGrp

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

rd135Grp2, repeated 1 ... variable times:

rd135KeyGrp2

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

rd135Rec, repeated 1 ... variable times:

validityFlg	m	Valid
account	o	Ac
accountName	o	Account Name
freeText1	o	Text 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 111

4.2.7 RD140 Order Book Count Limits Maintenance - Trading Participant

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

XML Report Structure

M/O Text Report Heading

rd140

rptHdr

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

rd140Grp, repeated 0 ... variable times:

rd140KeyGrp

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

rd140Grp1, repeated 0 ... variable times:

rd140KeyGrp1

businessUnitGrp

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

rd140Rec1, repeated 0 ... variable times:

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

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 113

- 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  
-----  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999  
  
UpdCod Upd Date Upd Time  SecuAdmin PrvUpdDat      FieldName      Previous value  
New value  
-----  
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
  
Product  UpdCod Upd Date Upd Time  SecuAdmin PrvUpdDat      FieldName      Previous value  
New value  
-----  
XXXXXXXXXXXXXXXX XXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

Session ID

```
-----  
999999999  
  
UpdCod Upd Date Upd Time  SecuAdmin PrvUpdDat      FieldName      Previous value  
New value  
-----  
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
  
Product  UpdCod Upd Date Upd Time  SecuAdmin PrvUpdDat      FieldName      Previous value  
New value  
-----  
XXXXXXXXXXXXXXXX XXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
-----  
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 Order Book Count Limits Status - Trading Participant

Description This report lists the current status of all the Order Book Count Limits defined by the trading participant per business unit and session. Order Book Count 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)

XXXXXXXXX 999999 999999

Product Product Specific (BU)

XXXXXXXXXXXXX 999999

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

999999999 999999 999999

Product Product Specific (Session)

XXXXXXXXXXXXX 999999

4.2.9 RD155 Order Book Count Limit Status - Clearing Participant

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for clearing members only.

XML Report Structure

M/O Text Report Heading

rd155

rptHdr

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

rd155Grp, repeated 0 ... variable times:

rd155KeyGrp

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

rd155Grp1, repeated 1 ... variable times:

rd155KeyGrp1

tradingParticipant	m	TrdPart
tradPartLngName	m	Trading Participant Name

rd155Rec1

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

rd155Grp2, repeated 0 ... variable times:

rd155KeyGrp2

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

rd155Rec2

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

Text Report Structure

Participant

XXXXX

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

XXXXX XX 999999 999999

Product Product Specific (BU)

XXXXXXXXXXXXX 999999

4.2.10 RD180 Auto Approval Rule Maintenance

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

XML Report Structure

M/O Text Report Heading

rd180

rptHdr

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

rd180Grp, repeated 0 ... variable times:

rd180KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd180Grp1, repeated 1 ... variable times:

rd180KeyGrp1

businessUnitGrp

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

rd180Grp2, repeated 1 ... variable times:

rd180KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd180Grp3, repeated 1 ... variable times:

rd180KeyGrp3

autoApprRuleId	m	Rule ID
autoApprRuleName	m	Rule Name

rd180Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Trader Trader Id

XXXXXX 999999

Rule ID	Rule Name
999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

4.2.11 RD185 Auto Approval Rule Status

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

XML Report Structure

M/O Text Report Heading

rd185

rptHdr

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

rd185Grp, repeated 0 ... variable times:

rd185KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd185Grp1, repeated 1 ... variable times:

rd185KeyGrp1

businessUnitGrp

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

rd185Grp2, repeated 1 ... variable times:

rd185KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd185Grp3, repeated 1 ... variable times:

rd185KeyGrp3

autoApprRuleId	m	Rule ID
autoApprRuleName	m	Rule Name

rd185Rec, repeated 1 ... variable times:

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

Text Report Structure

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

Trader Trader Id        Rule ID        Rule Name
-----
XXXXXX  999999 9999999999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Initiator  MktGrp   Prod   Type  Instrument Type  Enrichment Rule ID AC Beneficiary Client Identifier  CommHedgFlg C
Exec Identifier  Exec Qualifier  OrgFirm  Flex Account Info        Text 1   Text 2   Text 3
Text 4          Invest Identifier  Invest Qualifier  Liq Prov Activity Max Trade Quantity Max Trade Value OC OCC
Compliance Info  Skip Qty Check Skip Value Check Take Up Mbr TC DMA Flag
-----
XXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXX XXXX  XXXXXXXX  XXXXXXXXXXXXX XX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX X
XXXXXXXXXXXXXXXXXXXXXXXX XXXX  XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXX XXXXXXXXXXXXX XXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX  X  999999999,9999 999999999,9999 X XX
XXXXXXXXXXXXXXXXXXXX X  X  XXXXX  XX XXXXX
```

4.2.12 RD190 SRQS Respondent Assignment Maintenance

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

XML Report Structure

M/O Text Report Heading

rd190

rptHdr

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

rd190Grp, repeated 0 ... variable times:

rd190KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd190Grp1, repeated 1 ... variable times:

rd190KeyGrp1

businessUnitGrp

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

rd190Grp2, repeated 1 ... variable times:

rd190KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd190Rec, repeated 1 ... variable times:

product	m	Prod
updCod	m	UpdCod

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XX	XXXXXXX	XX	999999

Trader Trader Id

XXXXXX 999999

Prod	UpdCod	Upd Date	Upd Time	SecuAdmin	PrvUpdDat	FieldName	Previous Value
	New Value						
XXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	XXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
						XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	

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

4.2.13 RD195 SRQS Respondent Assignment Status

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

XML Report Structure

M/O Text Report Heading

rd195

rptHdr

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

rd195Grp, repeated 0 ... variable times:

rd195KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd195Grp1, repeated 1 ... variable times:

rd195KeyGrp1

businessUnitGrp

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

rd195Grp2, repeated 1 ... variable times:

rd195KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd195Rec, repeated 1 ... variable times:

product	m	Prod
registerSmart	m	SmartFlag

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

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

XML Report Structure

M/O Text Report Heading

ta113

rptHdr

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

ta113Grp, repeated 0 ... variable times:

ta113KeyGrp

instrumentTypGrp

product	m	Product
instrumentType	m	InstType

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

Text Report Structure

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

```
Instrument ID      Instrument Mnemonic      Legs
-----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99
```

```
Leg ID      Leg Mnemonic      B/S Ratio
-----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX 999
```

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

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 133

4.3.2 TA114 Variance Futures Parameter

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

XML Report Structure

M/O Text Report Heading

ta114

rptHdr

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

ta114Grp, repeated 0 ... variable times:

ta114KeyGrp

product	m	Product
nextTradDat	m	Next Trading Date

prodHistoryGrp, repeated 1 ... variable times:

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

InstGrpRec, repeated 0 ... variable times:

instKeyGrp

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

4.3.3 TA115 Total Return Futures Parameters

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

XML Report Structure

M/O Text Report Heading

ta115

rptHdr

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

ta115Grp, repeated 0 ... variable times:

ta115KeyGrp

product	m	Product
nextBusDate	m	Next Business Date

ta115ProductRec, repeated 1 ... variable times:

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

4.3.4 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
-----
XXXXXXXXXX      99 XXXXXXXXXXXXX

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

SplitPos Product      Instrument Id      Instrument Mnemonic      CntrYear CntrMonth CP Strike Price VerNum
-----
99 XXXXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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
------	---	--------

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 141

4.4.2 TC540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

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	LimPrc
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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	999999999
	XXXXXX				

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
	Instrument Name		Curr		
-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXX	XXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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			
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	
	XXXXX	X	XXXX	X	XXXXXXXXXXXXXXXXXXXX	XXXX	XXX 999,999,999.9999
	999,999,999.9999	999,999,999.9999	9999.99999+	9999.99999+	9999.99999+	9999.99	999,999,999.9999
	999999999.9999	9999.99999+	9999.99999+	XXXXX	XXXXXXXXXXXXXXXXXXXX	9999999999	9999999999 X XXX X X X
	XXX 31-12-09	XXXXXXXXXXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXX	XXX 31-12-09	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXX	XX 99999	XXXXXX	XXXXXXXXXXXXXXXXXXXX
	9999999999	999999	XXXXX				

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 145

4.4.3 TC545 Daily TES Maintenance

Description	<p>For each exchange member, this report lists the T7 Entry Service (TES) activity.</p> <p>In this report following TES trades are listed:</p> <ul style="list-style-type: none"> - LIS Trades. - OTC Trades. <p>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.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

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:tc545KeyGrp3instrumentGrp

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
<u>tc545SideClearingInfo</u>		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

4.4.4 TC550 Open Order Detail

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

XML Report Structure

M/O Text Report Heading

tc550

rptHdr

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

tc550Grp, repeated 0 ... variable times:

tc550KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc550Grp1, repeated 1 ... variable times:

tc550KeyGrp1

businessUnitGrp

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

tc550Grp2, repeated 1 ... variable times:

tc550KeyGrp2

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

tc550Grp3, repeated 1 ... variable times:

tc550KeyGrp3instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX		
Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo		
-----	-----	-----	-----	-----	-----		
	Instrument Name	Currency					
XXXXXXXXXXXXX	XXXXXXXXXX	9999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXX		
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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	
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXXX	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	9999999999.9999	9999.99999+	XXXXX	XXX X XXX
	31-12-09	XXXXXXXXXXXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXX	XXX	31-12-09	XXXXXXXXXXXXXXXXXXXXX
	XXXXXXXXXXXXX	XX	XXXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXXX	999999999	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					

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 152

4.4.5 TC600 Xetra EnLight Maintenance

Description	<p>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.</p> <p>For the requester following details are present:</p> <ul style="list-style-type: none"> - All the details of the Negotiation Event. - Quotes sent by all the respondents to the Xetra EnLight. - All the Deals generated on Xetra EnLight including own clearing and MiFID fields and the Top of Book information. <p>For the respondent following details are present:</p> <ul style="list-style-type: none"> - Negotiation Event details which were shown to respondent - Quotes sent by the respondent for a particular Negotiation Event along with the clearing and MiFID fields. - Deals done on Xetra EnLight by the respondent including own clearing and MiFID fields and the Top of Book information. <p>The listed information is split per user, product and Negotiation Event and sorted by time.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

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:

tc600KeyGrp1businessUnitGrp

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

tc600Grp2, repeated 1 ... variable times:tc600KeyGrp2

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

tc600Grp3, repeated 1 ... variable times:tc600KeyGrp3

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

tc600Grp4, repeated 1 ... variable times:tc600KeyGrp4

eventId	m	Negotiation Event ID
---------	---	----------------------

tc600Rec, repeated 1 ... variable times:

time18	m	Time
--------	---	------

eventActivity	m	Act
---------------	---	-----

eventGrpX, repeated 0 ... variable times:

eventStatus	o	Status
eventReportId	o	Negotiation Event Report ID
eventStartTime	o	Negotiation Event Start Time

requesterGrp, repeated 0 ... 1 times:

requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User

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
<u>quoteGrpX</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
<u>respondentGrpX</u> , 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
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity
<u>sideClearingInfoX</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
<u>dealGrpX</u> , repeated 0 ... variable times:		
dealId	m	Deal ID
dealReportId	o	Deal Report ID
<u>respondentGrpX</u> , 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
<u>requesterGrp</u> , repeated 0 ... 1 times:		

requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
dealTime	o	Deal Creation Time
dealQuoteId	o	Quote ID
dealPrc	o	Price
dealQty	o	Quantity
settlDat	o	Settlement Date
allocationType	o	Allocation Type
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
<u>sideClearingInfoX</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
<u>topOfBookGrpX</u> , repeated 0 ... 1 times:		
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

XXXXXXXXXXXXXXXXXXXX

BU Respondent User Respondent Entering User Smart Flag Smart User Id

XXXXXXX XXXXX XXXXX XXXX 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
DMA Flag	TC Text 1	Text 2	Text 4			
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X	XXXX
	XXXX XX XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX			

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	XXXX	999999	XXXXXXXX
XXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	9999.99999+	999999999.9999		
31-12-09	X	XXXX	XXXX				

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

TOP OF BOOK DETAILS

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	9999.99999+	999999999.9999	9999.99999+	999999999.9999

4.4.6 TC610 Xetra EnLight Best Execution Summary

Description	<p>This report presents the necessary data captured at the point of each deal struck in order to assist users in proof of BestEx to clients.</p> <p>This report is generated for the Requester who is initiating the Negotiation Events.</p> <p>The listed information is split per user, product.</p> <p>This report is available only for cash markets.</p>
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
<u>tc610Grp4</u> , repeated 1 ... variable times:		
<u>tc610KeyGrp4</u>		
dealId	m	Deal ID
<u>tc610Rec</u> , repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
eventId	m	Negotiation Event Id
<u>instrumentGrp</u> , 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
<u>respondentGrpX</u> , 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
repondentsQuoting	o	Respondents Quoting
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
settlDat	o	Settlement Date
allocationType	o	Allocation Type
<u>sideClearingInfoX</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent

dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
<u>respondentQuoteGrpX</u> , repeated 0 ... 50 times:		
<u>respondentGrpX</u> , 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
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

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 XXXXXXXXXXXXXXXXXXXX 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 T7 on-exchange and TES trades executed for a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e the number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report. This report is available 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
settCurr	o	StlCurr
<u>tc810Grp2</u> , repeated 1 ... variable times:		
<u>tc810KeyGrp2</u>		
user	m	Trader
<u>tc810Grp3</u> , repeated 1 ... variable times:		
<u>tc810KeyGrp3</u>		
product	m	Product
<u>tc810Grp4</u> , repeated 1 ... variable times:		
<u>tc810KeyGrp4</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>tc810Rec</u> , 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
tvitic	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 XX

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

XX 999999 XXXXX XXXXX
XX XXXX XX XXX

Trader

XXXXXX

Product

XXXXXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name

XXXXXXXXXXXXX XXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXX
XX

Time Segment MIC Type Event Step Deal Parent Deal Item TradeNo OrdNo
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 UsrOrdNbr Text 2
Text TradingVenueTransactionIdentificationCode Liquidity Provision Activity RiskReduction
Client ID Execution Qualifier Execution ID Investment Qualifier Investment ID BU Obo
Trader Obo DMA

XXXXXXXXXXXXXXXXXXXX XXXX XXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXXXXX
9999999999 XXX XXXXXXX XXXX X 999999999.9999 9999.99999+ 9999.99999+ XXX XXXXX
9999.99999+ XXX XXX 9999999.999999999 9999999999.99 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX
9999999999.99+ +9999 XXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XXXXXXXXXXXXX XXX X XXXXX
XXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 167

Member Total Instruments Bought per BU	999,999,999.9999

Member Total Instruments Sold per BU	999,999,999.9999

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 168

4.4.8 TC812 T7 Daily Prevented Self-Matches

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

XML Report Structure

M/O Text Report Heading

tc812

rptHdr

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

tc812Grp, repeated 0 ... variable times:

tc812KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc812Grp1, repeated 1 ... variable times:

tc812KeyGrp1

businessUnitGrp

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

tc812Grp2, repeated 1 ... variable times:

tc812KeyGrp2

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

tc812Grp3, repeated 1 ... variable times:

tc812KeyGrp3

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

tc812Grp4, repeated 1 ... variable times:tc812KeyGrp4instrumentGrp

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

tc812Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXX 999999

Trader

XXXXXXXX

Product

XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XX	XXXXXXXXXXXX	XXXXXXXX

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 171

4.4.9 TC910 T7 Daily Match Step Activity

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

XML Report Structure

M/O Text Report Heading

tc910

rptHdr

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

tc910Grp, repeated 0 ... variable times:

tc910KeyGrp

instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	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								
XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX					
		XXXXXXXXXXXXXXXXXXXXXXXXXXXX								
MatchStep	Time	Type	Aggressor	Nb Buy	Nb Sell	Quantity	Trade Price	AccumQty	Higher Price	Lower Price
9999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXX	9999999999	9999999999	999999999.9999	9999.99999+	999999999.9999	9999.99999+	9999.99999+

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 173

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

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

4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td941

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td941Grp, repeated 0 ... variable times:

td941KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td941Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 179

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td942

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td942Grp, repeated 0 ... variable times:

td942KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td942Grp1, repeated 1 ... variable times:

td942KeyGrp1

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

td942Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

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

4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td943

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td943Grp, repeated 0 ... variable times:

td943KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td943Rec, repeated 0 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME
PACKAGE: XXXXX

```

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

```

4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td944

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td944Grp, repeated 0 ... variable times:

td944KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td944Grp1, repeated 0 ... variable times:

td944KeyGrp1

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

td944Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

```

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

```

4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td945

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td945Grp, repeated 0 ... variable times:

td945KeyGrp

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

td945Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

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

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

XML Report Structure

M/O Text Report Heading

td946

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td946Grp, repeated 0 ... variable times:

td946KeyGrp

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

td946Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td947

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td947Grp, repeated 0 ... variable times:

td947KeyGrp

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

td947Grp1, repeated 1 ... variable times:

td947KeyGrp

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

td947Rec, repeated 1 ... variable times:

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

Text Report Structure

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

PACKAGE: XXXXX

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

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

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

XML Report Structure

M/O Text Report Heading

td948

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td948Grp, repeated 0 ... variable times:

td948KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	o	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

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

=====

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

=====

MONTHLY REQUIREMENT: <= 99.99%

FULFILLED: XXX

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 191

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

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

```

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

```

```

MONTHLY REQUIREMENT:                                     <=
                                                             99.99%

```

```

FULFILLED:                                               XXX

```


T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 193

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
smcDayFulInd	o	SMC per day fulfilled
sumSmcTime	o	TOTALS
sumSmcAccumTime	o	TOTALS
sumSmcReqTime	o	TOTALS
sumSmcCovrdTime	o	TOTALS
sumSmcDayFulInd	o	TOTALS
minimumSmcDuration	o	MTD REQUIREMENT
requiredSumSmcCovrdTime	o	MTD REQUIREMENT
minimumSmcDurationFulInd	o	FULFILLED
fulfSmcCovrdTimeInd	o	FULFILLED

Text Report Structure

EXCHANGE MEMBER

CLEARING MEMBER

```

-----
  XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXX
        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
  
```

PRODUCT EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED SMC COVERAGE REQUIREMENT SMC MTD Fulfilled

```

-----
XXXXXXXXXXXXX          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 PRODUCTS TO BE QUOTED
nbrEqOptToBeQuot	o	NUMBER OF SINGLE PRODUCTS TO BE QUOTED
mtdNoIdxProdsFulfilPack	o	QUOTED:
mtdNoEquProdsFulfilPack	o	QUOTED:
mthPackReqIdx	o	MONTHLY PACKAGE REQUIREMENT:
mthPackReqEq	o	MONTHLY PACKAGE REQUIREMENT:
fulfPackIdxInd	o	FULFILLED

fulfPackEqInd	o	FULFILLED
<u>td955Grp2</u> , repeated 1 ... variable times:		
<u>td955KeyGrp2</u>		
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
<u>td955Rec</u> , 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	
enlFulInd	o	EnLight fulf
sumProdTim	o	TOTALS
sumAccumTim	o	
sumReqTim	o	
sumCovTim	o	
totQuoReqViolPct	o	
sumSpreadCovTim	o	
sumSizeCovTim	o	
sumStratViolPct	o	
sumValQuoReqTot	o	
nthReqCovTim	o	MONTHLY REQUIREMENT
nthReqQuoReqViolP	o	
sumReqTimSprd	o	
sumReqTimSize	o	
stratMnthlyReq	o	
stratMnthlyFloor	o	
fulfCovTimInd	o	FULFILLED
fulfQuoReqViolPct	o	
fulfSpreadCovInd	o	
fulfSizeCovInd	o	

```

stratFulfilled          o
stratFloorReached      o
enlFulInd              o
  
```

Text Report Structure

```

EXCHANGE MEMBER                CLEARING MEMBER
-----
  XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

QUOTED:                99999                99999

MONTHLY:                >=                >=

PKG REQUIREMENT:        99999                99999

FULFILLED:              X                X

  PRODUCT  EXPIRATIONS TO BE QUOTED  STRIKES TO BE QUOTED  COVERAGE REQUIREMENT  SPREAD CLASS  SIZE CLASS
-----
XXXXXXXXXX                99999                99999                99999  999999999999999999  999999999999999999

  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
<u>td956Rec</u> , repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

COVERAGE REQUIREMENT: 999.99% EXPIRATIONS TO BE QUOTED: 99999 STRIKES TO BE QUOTED: 99999
TOLERATED DAYS WITH VIOLATIONS:99999 REQUIRED MONTHLY VOLUME: 99999 SPREAD CLASS: 999999999999999999
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 201

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

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

XML Report Structure

M/O Text Report Heading

td957

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td957Grp, repeated 0 ... variable times:

td957KeyGrp

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

td957Grp1, repeated 1 ... variable times:

td957KeyGrp1

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

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLA- TIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
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 XXXX NUMBER OF INDEX OPTIONS TO BE QUOTED: 99999 NUMBER OF EQUITY OPTIONS TO BE QUOTED: 99999

MONTHLY: >= >=
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 204

4.5.16 TD959 Designated Market Making Measurement

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

XML Report Structure

M/O Text Report Heading

td959

rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td959Grp, repeated 0 ... variable times:

td959KeyGrp

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

td959Grp1, repeated 1 ... variable times:

td959KeyGrp1

packCod	m	PACKAGE
product	m	PRODUCT

td959Grp2, repeated 1 ... variable times:

td959KeyGrp2

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

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

Text Report Structure

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

PACKAGE 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 207

4.5.17 TD961 Daily Eurex EnLight LP Performance

Description	<p>This daily report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers).</p> <p>The report lists all products available for Eurex EnLight. For one trading day, it outlines the total valid RFQs received 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.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

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	XX	XXXXX	XX	XXXXX	XX
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 209

4.5.18 TD962 MTD Eurex EnLight LP Performance

Description	<p>This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers).</p> <p>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.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

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
enlFulflnd	o	MTD EnLight fulfilled

Text Report Structure

EXCHANGE MBR	REPORTING PERIOD		CLEARING MBR		
-----	-----	-----	-----	-----	-----
XXXXX	XX	XX	XXXXX	XX	XX
	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				

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 211

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
enlInstrFulInd	o	ENLIGHT FULFILLMENT INDICATOR

Text Report Structure

EXCHANGE MBR

XXXXX XXX

PRODUCT TIME Instrument Mnemonic InstType

XXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX

Leg Mnemonic

XX

ENLIGHT RFQ VALIDITY XXX

ENLIGHT FULFILLMENT INDICATOR XXX

4.5.20 TD964 MTD Eurex EnLight Performance

Description	<p>This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers) for each trading day of the month.</p> <p>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.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 215

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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXXXXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999

Subgroup      Instrument      Time      State      Submitter
-----
XXX    XXXXXXXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXXXXXXXXX    XXXXXXXXXX    23:59:59.99    XXXX    XXXXX
```

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 217

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 %)

4.5.23 TD983 Regulatory Market Making MTD

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

XML Report Structure

M/O Text Report Heading

td983

rptHdr

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

td983Grp, repeated 0 ... variable times:

td983KeyGrp

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

td983Grp1, repeated 1 ... variable times:

td983KeyGrp1

product	m	Product
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 Fulfilled
- 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	XX	XXXXX		
	XX		99	99
	XXX			99

Product	Spread Class Regular	Spread Class during Thx	Day	Number of Instruments Fulfilled	MTD Days Fulfilled	MTD Fulfilment (%)
-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXX				
			31-12-09	99999	99	9999.99

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 221

4.6 TE TES, Order and Quote Maintenance

4.6.1 TE535 Cross and Quote Requests

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

XML Report Structure

M/O Text Report Heading

te535

rptHdr

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

te535Grp, repeated 0 ... variable times:

te535KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

businessUnitGrp

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

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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX	XXX
Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo	
	Instrument Name	Time	B/S	Quantity		
XXXXXXXXXXXX	XXXXXXX	9999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX	XXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	99999999.9999		

4.6.2 TE540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

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
<u>clearingData</u>		
<u>commonClearingData</u>		
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
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	o	Leg 1
opnClsCod	o	
<u>leg2Grp</u>		
account	o	Leg 2
opnClsCod	o	
<u>leg3Grp</u>		
account	o	Leg 3
opnClsCod	o	
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
<u>leg5Grp</u>		
account	o	Leg 5
opnClsCod	o	
<u>leg6Grp</u>		
account	o	Leg 6

opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
<u>leg8Grp</u>		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
<u>leg10Grp</u>		
account	o	Leg 10
opnClsCod	o	
<u>leg11Grp</u>		
account	o	Leg 11
opnClsCod	o	
<u>leg12Grp</u>		
account	o	Leg 12
opnClsCod	o	
<u>leg13Grp</u>		
account	o	Leg 13
opnClsCod	o	
<u>leg14Grp</u>		
account	o	Leg 14
opnClsCod	o	
<u>leg15Grp</u>		
account	o	Leg 15
opnClsCod	o	
<u>leg16Grp</u>		
account	o	Leg 16
opnClsCod	o	
<u>leg17Grp</u>		
account	o	Leg 17
opnClsCod	o	
<u>leg18Grp</u>		
account	o	Leg 18
opnClsCod	o	
<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 228

4.6.3 TE545 Daily TES Maintenance

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

XML Report Structure

M/O Text Report Heading

te545

rptHdr

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

te545Grp, repeated 0 ... variable times:

te545KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te545Grp1, repeated 1 ... variable times:

te545KeyGrp1

businessUnitGrp

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

te545Grp2, repeated 1 ... variable times:

te545KeyGrp2

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

te545Grp3, repeated 1 ... variable times:

te545KeyGrp3instrumentGrp

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

te545Rec, repeated 1 ... variable times:

time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	o	Initiator
tesInitiatorUser	o	User
isBroker	o	B
isDisclosed	o	D
isOnBook	o	OnBook
skipMinLotSizeVal	o	Skip Min Lot Size Val
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
basketId	o	Basket ID
eventId	o	Neg Ev ID
anonymFlag	o	Anonymous Flag

dealIdGrp, repeated 0 ... variable times:

dealId	o	Deal ID
--------	---	---------

onBehalfGrp

businessUnit	o	BU Obo
--------------	---	--------

busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
<u>legPriceGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc
legExecQty	o	Qty
<u>extReferenceGrp</u>		
<u>efpfReferenceGrp</u> , repeated 0 ... 1 times:		
isinCod	m	SecurityID
nomVal	m	Nominal
mrttyDat	o	Mtrty Date
secuShtNam	o	Security Name
couponRat	o	Coupon Rate
cashPrcConv	o	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
<u>efpiReferenceGrp</u> , repeated 0 ... 1 times:		
cashBsktRefId	m	ReferenceId
nomVal	m	Nominal
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
<u>efsReferenceGRp</u> , 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	o	Bus Unit
sideTrader	o	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
dmaFlg	o	DMA Flag
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

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	o	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
<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
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
<u>onBehalfGrp</u>		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
<u>te546extReferenceGrp</u>		
<u>tamReferenceGrp</u> , repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
<u>te546sideGrp</u> , 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
<u>te546sideClearingInfo</u>		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 237

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

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	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X	XXXX	
X XX	XXXXXXXXXXXXXXXXXXXX	XX XXXX	XXXXXX	XXXXXXXXXX	X	XXXXXXXXXXXXXXXXXXXX	XX
XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX					

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 240

4.6.5 TE547 TES Late Approval Report

Description	<p>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).</p> <p>The Deal and the TES price decomposition is not provided for executed TES trades.</p> <p>The listed information is sorted per time.</p> <p>This report is available only for derivative markets.</p>
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

4.6.6 TE550 Open Order Detail

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

XML Report Structure

M/O Text Report Heading

te550

rptHdr

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

te550Grp, repeated 0 ... variable times:

te550KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te550Grp1, repeated 1 ... variable times:

te550KeyGrp1

businessUnitGrp

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

te550Grp2, repeated 1 ... variable times:

te550KeyGrp2

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

te550Grp3, repeated 1 ... variable times:

te550KeyGrp3instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	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

clearingData1commonClearingData1

clearingTakeUpMember	o	Take Up Mbr
----------------------	---	-------------

ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
complianceInfo	o	Compliance Info
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	o	Leg 1
opnClsCod	o	
<u>leg2Grp</u>		
account	o	Leg 2
opnClsCod	o	
<u>leg3Grp</u>		
account	o	Leg 3
opnClsCod	o	
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
<u>leg5Grp</u>		
account	o	Leg 5
opnClsCod	o	
<u>leg6Grp</u>		
account	o	Leg 6
opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
<u>leg8Grp</u>		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
<u>leg10Grp</u>		
account	o	Leg 10
opnClsCod	o	
<u>leg11Grp</u>		
account	o	Leg 11

opnClsCod	o	
<u>leg12Grp</u>		
account	o	Leg 12
opnClsCod	o	
<u>leg13Grp</u>		
account	o	Leg 13
opnClsCod	o	
<u>leg14Grp</u>		
account	o	Leg 14
opnClsCod	o	
<u>leg15Grp</u>		
account	o	Leg 15
opnClsCod	o	
<u>leg16Grp</u>		
account	o	Leg 16
opnClsCod	o	
<u>leg17Grp</u>		
account	o	Leg 17
opnClsCod	o	
<u>leg18Grp</u>		
account	o	Leg 18
opnClsCod	o	
<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	
<u>leg20Grp</u>		
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

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:

te590KeyGrp3instrumentGrp

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

clearingDatacommonClearingData

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

legClearingGrpleg1Grp

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

opnClsCod	o	
<u>leg15Grp</u>		
account	o	Leg 15
opnClsCod	o	
<u>leg16Grp</u>		
account	o	Leg 16
opnClsCod	o	
<u>leg17Grp</u>		
account	o	Leg 17
opnClsCod	o	
<u>leg18Grp</u>		
account	o	Leg 18
opnClsCod	o	
<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	
<u>leg20Grp</u>		
account	o	Leg 20
opnClsCod	o	
<u>oBOGrp</u>		
businessUnit	o	BU
busUntLngName	o	BU Long Name
enteringUser	o	Trader Obo
regOrderEvent	o	Reg Order Event
reason	o	Reas
<u>bilateralTradingIndicationGrp</u>		
bilateralRelation	o	Bilateral Relation
arrangementId	o	Arrangement ID
counterpartyBrokerBU	o	CtptyBrokerBU
counterpartyBrokerUser	o	CtptyBrokerUser
<u>agreedTradingGrp</u>		
agreedClientSide	m	Agreed Side
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty
<u>announcementGrp</u>		
publishSide	m	PubSide
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
<u>matchEventGrp</u>		
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  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

User  Session
-----
XXXXXXXX 99999999

Product  InstType  Instrument Id          Instrument Mnemonic          isinCod  wknNo
-----
Instrument Name
-----
XXXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Trade Side ID
-----
99999999999999999999

Broker Role B/S  Client Identifier  Invest Identifier  Invest Qualifier  Exec Identifier  Exec Qualifier  LiqProvActivity TC
-----
XXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX 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 XXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 XX X

BU              BU Long Name          Trader Obo
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX

Reg Order Event  Reas
-----
XXXX XXXXXXXXXXXXXXXXXXXXXXX

Bilateral Relation  Arrangement ID  CtptyBrokerBU CtptyBrokerUser
-----

```


4.6.8 TE600 Eurex EnLight Maintenance

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

XML Report Structure

M/O Text Report Heading

te600

rptHdr

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

te600Grp, repeated 0 ... variable times:

te600KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te600Grp1, repeated 1 ... variable times:

te600KeyGrp1

businessUnitGrp

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

instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
eventType	o	Type
eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	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
regOrderEvent	o	RegOrderEvent
<u>respondentVisibilityGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price
showLastNegotiatedPrc	o	Show Last Negotiated Price
showLastNegotiatedPrcQty	o	Show Last Negotiated Qty
showBuySideUserInfo	o	Show Buy Side User Information
anonymousUserId	o	Anonymous User ID
eventFreeText	o	Event Free Text
buySideUserInfo	o	Buy Side User Info
<u>quoteGrp</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
<u>respondentGrp</u> , repeated 1 ... variable times:		

respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
quoteFreeText1	o	Quote Free Text1
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity
<u>sideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
<u>dealGrp</u> , 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	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID

requesterGrp, repeated 0 ... 1 times:

requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
dealTime	o	Deal Creation Time
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
dmaFlg	o	DMA Flag
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC

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

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 XX

BU BU Long Name BU Identifier

XX 999999

User

XXXXXX

Product

XXXXXXXXXXXX

Negotiation Event ID STP Flag Anonymous Flag

XXXXXXXXXXXXXXXXXXXX XXXX XXXX

Time Act

XXXXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX
XXXXXX XXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXXXX
99

Leg ID Leg Mnemonic B/S Ratio

99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX 999

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

XXXXXXXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 99999999.9999 99999999.9999 99999999.9999
9999.9999+ X XXXXX XXXXX

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

Deal Details

Deal ID	Deal Report ID	Deal Deal Cancel Status	D BU Respondent User Respondent	Entering User Anonymous User ID
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 XXXXXXXXXXXXXXXXXXXX X X X XXXXXXXX XXXXXX XXXXXX 999999
XXXXXXXXX XXXXXX XXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
9999.99999+ 999999999.9999 999999999.9999 9,999.99999+ 999.9999+ 99999999.9999
999.9999+ 9999.99999+ 9999.99999 9,999.99999+ XXXXXXXXXXXXXXXXXXXX
XXXX XXXX

```

Deal Free Text1

Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier	LiqProvActivity	CommHedgFlg
RegOrderEvent DMA Flag OC AC Flex Account Info	TC Take Up Mbr OrgFirm Beneficia C	Compliance Info	OCC Text 1	Text 2	Text 3	

```

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX XXXX X XXXX
XXXX XXXX X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXX XXXXXX XXXXXXXX X
XXXXXXXXXXXXXXXXXXXX XX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX

```

TOP OF BOOK DETAILS

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	9999.99999+	999999999.9999	9999.99999+	999999999.9999

Legs

99

Leg ID	Leg Mnemonic	Bid Price	Bid Quantity	Offer Price	Offer Quantity
99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99999+	999999999.9999	9999.99999+	999999999.9999

4.6.9 TE610 Eurex EnLight Best Execution Summary

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

XML Report Structure

M/O Text Report Heading

te610

rptHdr

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

te610Grp, repeated 0 ... variable times:

te610KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te610Grp1, repeated 1 ... variable times:

te610KeyGrp1

businessUnitGrp

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

te610Grp2, repeated 1 ... variable times:

te610KeyGrp2

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

te610Grp3, repeated 1 ... variable times:

te610KeyGrp3

product	m	Product
<u>te610Grp4</u> , repeated 1 ... variable times:		
<u>te610KeyGrp4</u>		
dealId	m	Deal ID
<u>te610Rec</u> , repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
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
anonymFlag	o	Anonymous Flag
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
<u>respondentGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
repondentsQuoting	o	Respondents Quoting
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
eventType	o	Negotiation Event Type
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
dealFreeText1	o	Deal Free Text1
<u>sideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity

riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
timeToTransfer	o	Time to Transfer
<u>bBOGrp</u> , 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
<u>te610InstrumentLegGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
<u>iBBOGrp</u> , repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
<u>te610UnderlyingLegGrp</u> , repeated 0 ... 1 times:		
product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio

<u>iBBOGrp</u> , repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
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
<u>respondentQuoteGrp</u> , repeated 0 ... 50 times:		
<u>respondentGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
showQty	o	Show Quantity
showSide	o	Show Side
updateTime	o	Update Time
quoteId	m	Quote ID
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Compliance Info	OCC Text 1	Text 2	Text 3	Time to Transfer
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX X XXXX
XXXX	XXXX	X XX	XXXXXXXXXXXXXXXXXXXX	XX XXXX XXXXXX XXXXXXXX X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX XXXXXXXXXXXXXXXX

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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		XXXX		XXXX		999.9999+		999.9999+			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	Anonymous	User ID
XXXXXXXX	XXXXXX	XXXXXX		999999

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

Underlying Delta	Underlying Price
999.9999+	9999.99999+

B/S	Price	Quantity

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 269

XXXX 9999.99999+ 999999999.9999

4.6.10 TE810 T7 Daily Trade Confirmation

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

XML Report Structure

M/O Text Report Heading

te810

rptHdr

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

te810Grp, repeated 0 ... variable times:

te810KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te810Grp1, repeated 1 ... variable times:

te810KeyGrp1

businessUnitGrp

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

te810Grp2, repeated 1 ... variable times:

te810KeyGrp2

user m Trader

te810Grp3, repeated 1 ... variable times:

te810KeyGrp3

product m Product

te810Grp4, repeated 1 ... variable times:

te810KeyGrp4

instrumentGrp

product m Product
 instrumentType m InstType
 instrumentId m Instrument Id
 instrumentMnemonic 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
 ordPrtFilCod 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
tvitic	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
<u>instrumentStatsGrp</u>		
<u>onExchStatsGrp</u>		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	o	Clg Sell
<u>tesStatsGrp</u>		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades
sumTESVolSell	m	
sumTESClgSell	o	Clg Sell

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

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:te812KeyGrp4instrumentGrp

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	CIMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	
sumProdTotBuyOrdr	m	Product Total Buy Prevented Self-Matches
sumProdTotCntrBuy	m	
sumProdTotSellOrdr	m	Product Total Sell Prevented Self-Matches
sumProdTotCntrSell	m	

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trader

XXXXXXXXX

Product

XXXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
XXXXXXXXXXXXX	XXXXXXXXX	9999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXX

Time	Type	Order ID	Order No	SMP-ID	B/S	Smp Deleted Qty	Deleted Qty	Trade Prc	Typ	LimPrc
	Exp Res	ClMbr Customer	UsrOrdNubr	Text						
XXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	9999999999	XXXX	999999999.9999	999999999.9999	9999.99999+	XXX	9999.99999+
	XXX	XXX	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	<p>This report lists for each product and each instrument all on-exchange match steps and TES trades created during the day and provides the corresponding on and off-book trade volume reporting.</p> <p>Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Trade Time.</p> <p>For each trade, the report gives the trade type, the trade price, the executed quantity and the number of traded buy and sell orders. It gives also for each on-exchange match step the accumulated trade quantity per instrument since the start of day and the relative higher and lower trade prices at the trade time.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

XML Report Structure

M/O Text Report Heading

te910

rptHdr

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

te910Grp, repeated 0 ... variable times:

te910KeyGrp

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

te910Grp1, repeated 1 ... variable times:

te910KeyGrp1

time18	m	Time
tradeType	m	Type
matchStep	m	MatchStep

te910Rec, repeated 1 ... variable times:

instrumentGrp

product	m	Product
instrumentType	m	InstType

instrumentId	m	Instrument Id
instrumentMnemonic	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
-----
XXXXXXXXXXXX XXXX 999999999

Product  InstType  Instrument Id      Instrument Mnemonic      isinCod  wknNo
        Instrument Name      D Aggressor  Nb Buy  Nb Sell  Quantity Trade Price      AccumQty Higher Price
        Lower Price
-----
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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

```

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 282

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							
CP	Instrument Id	Instrument Mnemonic	LstSetlPrc	OpnPrc	DlyHghPrcSignd	DlyLowPrcSignd	LstTrdPrc		
	SettlmPrc	Volume	TES Vol	MtdVolume	MtdTesVol	OpnIntQty			
XXXXX	9,999.99999	9999.99999							

XXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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	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	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	FEEES 100%-
currDayAmnt	m	CURRENT DAY AMOUNT
mnthToDate	m	MONTH TO DATE
<u>sumExchFeeRecGrp</u>		
sumSynch0To50	m	TOTAL PER DAY
sumSynch50To100	m	TOTAL PER DAY
sumSynch100To	m	TOTAL PER DAY
sumCurrDayAmnt	m	TOTAL PER DAY
sumMnthToDate	m	TOTAL PER DAY

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXX 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 999999999 999999999 99999999.99 99999999.99 99999999.99 99999999.99 99999999.99
-----
TOTAL PER DAY          99999999.99 99999999.99 99999999.99 99999999.99 99999999.99

```

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 286

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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Product

XXXXXXXXXXXX

TRADING DAY	MM	PROGRAM	MM	PACKAGE	MM	REQ	GRACE	FACTOR	VOLUME	GRACE	FACTOR	COUNT	MINIMUM	VALUE	VOLUME	MINIMUM	VALUE	COUNT	
SPREAD	QUALITY	LIMIT	TYPE	VOLUME	LIMIT	TYPE	COUNT	SMC-FULLFILLED	LIMIT	VOLUME	LIMIT	COUNT	QUOTE	PERFORMANCE	QUOTE	SIZE	QUALITY		
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		99999999999.9999		99999999999.9999		99999999999.9999		
	9.9999	XXXXXXXXXXXX	XXXXXXXXXXXX	X					99999999999.9999		99999999999.9999								
	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999	99999999999.9999
	999999.9999	X																	

4.8.2 TR101 MiFID II OTR Report

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

XML Report Structure

M/O Text Report Heading

tr101

rptHdr

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

tr101Grp, repeated 0 ... variable times:

tr101KeyGrp

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
<u>tr101Grp2</u> , repeated 0 ... variable times:		
<u>tr101KeyGrp2</u>		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
<u>tr101Grp3</u> , repeated 1 ... variable times:		
<u>tr101KeyGrp3</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>tr101Rec</u> , 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 XX

IsinCod	Instrument Name	OTRMktGrp	firmOTRVol	firmOTRNo	Violation	MaxRatioVol
	MaxRatioNo FloorVol FloorNo					

XXXXXXXXXX	XX	XX	9999999999.9999	9999999999.9999	X	9999999999
	9999999999 99999999 9					

Participant Participant Long Name

XXXXX XX

BU	BU Long Name	BU Identifier
----	--------------	---------------

XXXXXXXXX	XX	999999
-----------	--	--------

Trader	TotTrdrOrdrVol	TotTrdrExecVol	TotTrdrOrdrNo	TotTrdrExecNo
--------	----------------	----------------	---------------	---------------

XXXXX	999999999999.9999	999999999999.9999	9999999999	9999999999
-------	-------------------	-------------------	------------	------------

SumBUOTROrdrVol 99999999999999.9999

SumBUOTRExecVol 99999999999999.9999

SumBUOTROrdrNo 9999999999

SumBUOTRExecNo 9999999999

SumFirmOTROrdrVol 99999999999999.9999

SumFirmOTRExecVol 99999999999999.9999

SumFirmOTROrdrNo 9999999999

SumFirmOTRExecNo 9999999999

4.8.3 TR102 Excessive System Usage Report

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

XML Report Structure

M/O Text Report Heading

tr102

rptHdr

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

tr102Grp, repeated 0 ... variable times:

tr102KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr102ProdGrp, repeated 1 ... variable times:

tr102KeyGrp1

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

tr102ProdRec1, repeated 1 ... variable times:

trDay	m	TRADING DAY
tradVolume	m	TRADED VOLUME

tr102ProdRec2, repeated 1 ... variable times:

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

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

Text Report Structure

Participant Participant Long Name

XXXXX XXX

Product

XXXXXXXXXXXX

TRADING DAY TRADED VOLUME

31-12-09 99999999999.9999

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 XXXXXXXXX 9.9999 99999999999999 9999 XXXXXXXXXXXXX 99999999999999 XXXX XXXXX 99.9999
 9.9999 9.9999 X 99999999999999 999,999,999 X 99
 XXXXXXXXXX 99999999999999 9.9999 99999.99

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 294

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 XXXXXXXXXXXXX

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 9999999999999999.9999 9999999999999999
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 298

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 99999999999999999999.99
  
```

```

Product
-----
XXXXXXXXXXXX 99999999999 99999999999
  
```

```

Product      MinQuoteSize  MinQuoteSizeSMC
-----
XXXXXXXXXXXX 999999999999999 999999999999999
  
```

```

Product      BidPriceIntervalNo  BidPriceUpperBoundary      MaxSpread      MaxSpreadSMCIncrement  SpreadUnit
-----
XXXXXXXXXXXX      999 999999999999999999.99 9999999999999999.99999 999999999999999999999 XXXXXXXXXXX
  
```

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 300

4.8.7 TR160 Identifier Mapping Error

Description	This report provides a cumulative overview of errors of the previous business day in relation to the short code solution. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report.
Frequency	Daily.
Availability	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	o	Origin
shortCodeId	o	ShortCode
errDescription	m	Error
uploadFile	o	File
rowNumber	o	Row

tsField o Field

Text Report Structure

Participant Participant Long Name

 XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

 XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Order ID	Origin Field	ShortCode	Error	File	Row
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXXXXXXXXXXXX	XX	XX	9999999999999999
	XXXXXXXXXXXXXXXXXXXX				

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 302

4.8.8 TR161 Identifier Mapping Status

Description	This report provides a cumulative overview of valid registered short and long code combinations of the previous business day. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	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 XX

BU BU Long Name BU Identifier

XX 999999

DateUploaded ShortCode ID Long Value ClassRule ValidFrom ValidTo StatusInd

31-12-09 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX 31-12-09 31-12-09 X

4.8.9 TR162 Algo HFT Error

Description	This report provides a cumulative overview of errors of the previous business day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report.
Frequency	Daily.
Availability	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  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999

DateUploaded    AlgoID      Error           File                    Row           Field
-----
31-12-09  XXXXXXXXXXXXXXXXXXXXXXX  XX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999999999999  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

```

4.8.10 TR163 Algo HFT Status

Description	This report provides a cumulative overview of valid registered AlgoIDs of the previous business day, per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr163

rptHdr

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

tr163Grp, repeated 0 ... variable times:

tr163KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr163Grp1, repeated 1 ... variable times:

tr163KeyGrp1

businessUnitGrp

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

tr163Rec, repeated 1 ... variable times:

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

4.8.11 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  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier DMA
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999 XXXXX

Order ID      Error
-----
XXXXXXXXXXXXXXXXXXXX XX

```

4.8.12 TR166 Identifier Mapping Final Error report

Description	This reports provides the final missing short code decryptions for the field "ClientID" of a trading day t after the deadline t+1 has passed. In addition, the counts of all used and missing short codes of the field "ClientID" of the trading day t are provided. The percentage of the missing decryptions of those short codes to the used short codes is provided. A month-to-date sum of missing short codes is also provided. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr166

rptHdr

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

tr166Grp, repeated 0 ... variable times:

tr166KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr166Grp1, repeated 1 ... variable times:

tr166KeyGrp1

businessUnitGrp

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

tr166Rec, repeated 1 ... variable times:

shortCodesDayt0	m	Used Short Codes day t0
shortCodesMissingDayt0	m	Missing Short Codes day t0
shortCodesCorrDayt1	m	Corrected Short Codes day t1
finalMissing	m	Final Missing Short Codes

finalMissingPerc	m	Final Missing Percentage
finalMissingMtd	m	Final Missing MTD

Text Report Structure

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

BU	BU Long Name	BU Identifier
-----	-----	-----
XXXXXXXXX	XX	999999

Used Short Codes day t0	Missing Short Codes day t0	Corrected Short Codes day t1	Final Missing Short Codes	Final Missing Percentage
	Final Missing MTD			
-----	-----	-----	-----	-----
999999999999	999999999999	999999999999	999999999999	999.99
	999.99			

4.8.13 TR901 MiFID II Message Rate Report

Description	<p>This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only.</p> <p>This report is sorted by:</p> <ul style="list-style-type: none"> Investment firm ISIN Member / Business Unit <p>This report is created for one member per investment firm, covering all members of this investment firm.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr901

rptHdr

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

tr901Grp, repeated 0 ... variable times:

tr901KeyGrp

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	XX	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
XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99	9999.99	9999.99	9999999999
	9999999999	9999999999	999999	999999	99999999

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

NoTransactionsDate	NoTransactionsMTD	Transactions12M
9999999999	9999999999	9999999999

4.8.14 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
<u>tr902Grp2</u> , repeated 1 ... variable times:		
<u>tr902KeyGrp2</u>		
product	m	Product
<u>tr902Rec</u> , repeated 1 ... variable times:		
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Product
-----
XXXXXXXXXXXXX

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

```

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 317

4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

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

XML Report Structure

M/O Text Report Heading

tt132

rptHdr

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

tt132Grp, repeated 0 ... variable times:

tt132KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt132Grp1, repeated 1 ... variable times:

4.9.2 TT133 Trading Risk Events

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

XML Report Structure

M/O Text Report Heading

tt133

rptHdr

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

tt133Grp, repeated 0 ... variable times:

tt133KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt133Grp1, repeated 1 ... variable times:

tt133KeyGrp1

businessUnitGrp

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

tt133Grp2, repeated 1 ... variable times:

tt133KeyGrp2

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

tt133Rec, repeated 1 ... variable times:

audtEntId	m	Entered by
audtApprId	m	Approved by

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

Text Report Structure

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

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

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

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

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


T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Descriptions	Page 321

4.9.3 TT135 Risk Event Report

Description	<p>This report lists details concerning occurred Stop-Button events.</p> <p>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.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tt135

rptHdr

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

tt135Grp, repeated 0 ... variable times:

tt135KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt135Grp1, repeated 1 ... variable times:

tt135KeyGrp1

businessUnitGrp

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

tt135Rec, repeated 1 ... variable times:

trnTim	m	Trn Tim
actnCod	m	Action

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

```

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
----------	---	-------

5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

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

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

Table 5.1 - Tag Formats

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
Introduction to Report Tag Descriptions	Page 326

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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 327

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

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

Format alphanumeric 2

Where used: RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 328

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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	A	Agent Accounts (Derivatives specific)
A1	A1	Agent Accounts A1
A2	A2	Agent Accounts A2 (Derivatives specific)
A3	A3	Agent Accounts A3 (Derivatives specific)
A4	A4	Agent Accounts A4 (Derivatives specific)
A5	A5	Agent Accounts A5 (Derivatives specific)
A6	A6	Agent Accounts A6 (Derivatives specific)
A7	A7	Agent Accounts A7 (Derivatives specific)
A8	A8	Agent Accounts A8 (Derivatives specific)
A9	A9	Agent Accounts A9 (Derivatives specific)
AA	AA	Agent Accounts AA (Derivatives specific)
AL	All	All Accounts (Derivatives specific)
BE	BE	Best Execution (Cash specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 330

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 331

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

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

Where used: TT132 Market Maker Protection

6.13 activity

Description This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.14 actnCod

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

Format alphanumeric 1

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

Where used: TT135 Risk Event Report

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	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Incoming order was a Buy order
S	Sell	Incoming order was a Sell order
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	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	A	Aggressive
O	O	Passive
Where used:	CB062 Designated Sponsor Refund	

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 334

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

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

Format alphanumeric 20

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 335

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

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

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 336

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 **anonymFlag**

Description This field indicates whether the negotiation is anonymous.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The negotiation is not of type anonymous
1	TRUE	The negotiation is of type anonymous

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

6.28 **anonymousUserId**

Description This field indicates the numeric identifier assigned to the respondent user which are added by the anonymous functionality. The anonymousUserId is valid only within the negotiation event.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 337

Format numeric 6

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

6.29 approvalDuration

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

Format TimeFormat18

Where used: TE547 TES Late Approval Report

6.30 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

6.31 armvm

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

Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 338

6.32 arrangementId

Description	This field contains the arrangement ID of a CLIP trading indication.
Format	numeric 20
Where used:	TE590 CLIP Trading Indication

6.33 askPrc

Description	This field contains the Best ask price for the contract.
Format	numeric signed 9, 5
Where used:	TE590 CLIP Trading Indication

6.34 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

6.35 audtApprId

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 339

Where used: TT133 Trading Risk Events

6.36 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

6.37 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

6.38 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 340

6.39 **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 Order Book Count Limits Maintenance - Trading Participant RD180 Auto Approval Rule Maintenance RD190 SRQS Respondent Assignment Maintenance

6.40 **autoApprRuleId**

Description	This field contains the ID of the auto approval rule assigned by T7.
Format	numeric 20
Where used:	RD180 Auto Approval Rule Maintenance RD185 Auto Approval Rule Status

6.41 **autoApprRuleName**

Description	This field contains the unique business identifier of the auto approval rule. This is unique across the auto approval rules of the approving user.
Format	alphanumeric 30
Where used:	RD180 Auto Approval Rule Maintenance RD185 Auto Approval Rule Status

6.42 **baseCnt**

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 341

Format numeric 13

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.43 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

6.44 basketActivity

Description Specifies the reported activity during a basket operation.

Format alphanumeric 1

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

6.45 basketAmendmentCounter

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

Format numeric 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 342

Where used: TE546 Daily Basket TES Maintenance

6.46 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

6.47 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

6.48 basketInitiatingBU

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

Format alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

6.49 basketInitiatingUser

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

Format alphanumeric 6

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 343

Where used: TE546 Daily Basket TES Maintenance

6.50 basketMonth

Description The contract month of all instruments in the basket.

Format numeric 2

Where used: TE546 Daily Basket TES Maintenance

6.51 basketOperationType

Description Distinguishes the types of basket operations.

Format alphanumeric 1

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

6.52 basketPrc

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

Format numeric signed 9, 5

Where used: TE546 Daily Basket TES Maintenance

6.53 basketProfile

Description This field contains the basket profile.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 344

Format alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

6.54 **basketType**

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	TRF	BTRF

Where used: TE546 Daily Basket TES Maintenance

6.55 **basketYear**

Description The contract year of all instruments in the basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.56 **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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 345

VWAP - This group shows the Volume Weighted Average Price based on the Deal quantity and the published on-book price depth.

Format alphanumeric 1

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

6.57 **beneficiary**

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

Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.58 **bestExecution**

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 346

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.59 **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

6.60 **bidPriceIntervalNo**

Description Serial number for bid price interval.

Format numeric 3

Where used: TR105 Minimum Quotation Requirement

6.61 **bidPriceUpperBoundary**

Description Upper bid price for this interval.

Format numeric 22, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 347

Where used: TR105 Minimum Quotation Requirement

6.62 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

6.63 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

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

6.64 brokerRole

Description This field indicates the role of a broker in a CLIP trading indication.

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 348

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

6.65 bucket

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

Format alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

6.66 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

6.67 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 349

6.68 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 Order Book Count Limits Maintenance - Trading Participant
- RD145 Order Book Count Limits Status - Trading Participant
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 350

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
 TR166 Identifier Mapping Final 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

6.69 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
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
TR166 Identifier Mapping Final 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

6.70 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
 TE590 CLIP Trading Indication
 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
 TR166 Identifier Mapping Final 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

6.71 buyCod

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

Format alphanumeric 1

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

Where used:

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 354

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

6.72 buyLimit

Description	This field contains the buy limit.
Format	numeric 10
Where used:	TT136 Pre-trade Risk Control

6.73 buySideUserInfo

Description	This field contains the buy side user information provided by the requester to the respondent.
Format	alphanumeric 132
Where used:	TE600 Eurex EnLight Maintenance

6.74 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 355

Where used: TE545 Daily TES Maintenance

6.75 category

Description This field contains the user category.

Format alphanumeric 28

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Algorithmic Trading Engine		
Electronic Eye		
Order Routing System		
Quote Machine		
Trader Development Program		
Trading Engine		
Quote Provider		

Where used: RD115 User Profile Status

6.76 classifViolation

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

Format alphanumeric 9

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	n.a.	
1	Accidental	
2	Systematic	

Where used: TR102 Excessive System Usage Report

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 356

6.77 classRule

Description States type of the long value.

Format alphanumeric 1

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

Where used: TR161 Identifier Mapping Status

6.78 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 Order Book Count Limit Status - Clearing Participant

6.79 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

6.80 clearingPriceOffset

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 357

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.81 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

6.82 clearingTakeUpMember

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

Format alphanumeric 5

Where used: RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.83 clgInstr

Description This field contains the clearing instruction.

Format alphanumeric 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 358

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	None.
2	B	Bilateral Aggregation.
13	S	Settlement Internalisation.

Where used: TC810 T7 Daily Trade Confirmation

6.84 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: RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.85 clientKey

Description This field contains the key used to identify the auto approval rule for a specific customer.

Format alphanumeric 12

Where used: RD185 Auto Approval Rule Status

6.86 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

6.87 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

6.88 cntrClasCod

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

Format alphanumeric 1

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

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 360

6.89 **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

6.90 **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

6.91 **complianceInfo**

Description	This field contains free format text used by traders to indicate to the compliance authorities their trading strategy.
Format	alphanumeric 20
Where used:	RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 361

6.92 contractMonth

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

6.93 contractYear

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

6.94 cooperationPartner

Description	This field denotes the MIC code for the market associated with the external cooperation partner	
Format	alphanumeric 4	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
XKFE		Korea Exchange (Futures Market)
XTAF		Taiwan Futures Exchange
Where used:	RD135 Trade Enrichment Rule Status	

6.95 counterpartyBrokerBU

Description	This field contains the business unit for the counterparty broker of a CLIP trading indication.
Format	alphanumeric 8

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 362

Where used: TE590 CLIP Trading Indication

6.96 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

6.97 couponFrq

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

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.98 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

6.99 couponVarOfs

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 363

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.100 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

6.101 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

6.102 covTim

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

Format TimeFormat

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 364

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

6.103 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.104 Crossed

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		SMP action took place
N		No SMP action took place

Where used: TE540 Daily Order Maintenance

6.105 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 365

6.106 ctpyStlIdAct

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

6.107 ctpyStlIdLoc

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

6.108 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

6.109 currDayAmnt

Description	This field displays the amount of transaction limit fees for each market group on the current day.
Format	numeric 11, 2
Where used:	TL001 System Transaction Overview

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 366

6.110 currSetlmtPrc_1

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

6.111 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 367

6.112 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

6.113 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:	RD185 Auto Approval Rule Status 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

6.114 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 368

6.115 **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

6.116 **dailyFunding**

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

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.117 **dailyStratViolPct**

Description Daily Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.118 **dateUploaded**

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

Format DateFormat

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 369

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

6.119 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

6.120 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

6.121 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 370

6.122 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

6.123 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

6.124 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

6.125 dealCancelStatus

Description	This field contains the cancellation status of the Deal in context of Selective RFQ service.
Format	alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 371

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

6.126 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

6.127 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 372

6.128 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

6.129 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

6.130 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

6.131 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 373

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.132 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

6.133 dealStatus

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	P	Deal status is Pending
2	F	Deal status is Final
3	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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 374

6.134 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

6.135 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

6.136 decaySplit

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

6.137 defaultClearingPriceOffset

Description	This field indicates the default value used to initialize the clearing price offset of new variance futures contracts.
Format	numeric 12, 6

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 375

Where used: TA114 Variance Futures Parameter

6.138 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

6.139 delProtected

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - is not protected from deletion
1	T	True - is protected from deletion

Where used: RD115 User Profile Status

6.140 deltaExch

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

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 376

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	
1	TRUE	

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

6.141 disableMember

Description If reported, it indicates that a member has been set to disabled from trading by the clearing member.

Format alphanumeric 8

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	DISABLED	Member has been set to disabled by the clearing member.

Where used: TT136 Pre-trade Risk Control

6.142 discFactor

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

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.143 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 377

Where used: TD982 Special Report French Equity Options

6.144 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

6.145 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

6.146 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

6.147 dlyLowPrc

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

Format numeric 9, 5

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 378

Where used: TD930 Daily Trade Statistics

6.148 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

6.149 dmaFlg

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

Format alphanumeric 1

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

Where used: RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TR165 DMA Error Report

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 379

6.150 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

6.151 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.152 effectOnBasket

Description Effect of the basket operation on the basket component, as indicated by the initiating user.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	Adding Volume
2	R	Removing Volume

Where used: TE546 Daily Basket TES Maintenance

6.153 effMaxCalSprdQty

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

Format numeric 13, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 380

Where used: RD125 User Transaction Size Limit Status

6.154 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

6.155 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

6.156 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	1	Active
2	2	Suspended

Where used: RD115 User Profile Status

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 381

6.157 elapsedNoTradingDays

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

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.158 enableAgencyAcct

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.159 enableBESTAcct

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 382

6.160 enableIssuerAccount

Description This flag indicates if trader is allowed to act in Issuer account.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes.
2	N	No.

Where used: RD115 User Profile Status

6.161 enableMarketMakingAcct

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.162 enableProprietaryAcct

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 383

Where used: RD115 User Profile Status

6.163 enableRisklessPrincipalAcct

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.164 enableSmart

Description This field indicates whether Smart functionality is enabled for the negotiation event or not.

Format alphanumeric 1

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

6.165 endDat

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

Format DateFormat

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 384

Where used: TE545 Daily TES Maintenance

6.166 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

6.167 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

6.168 enlDayCutLimitLp

Description This field contains the number of Eurex EnLight daily maximum number of RFQs addressed 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 385

6.169 enlDayRfqLp

Description	This field contains the number of Eurex EnLight daily RFQs addressed to the Liquidity Provider.
Format	numeric 5
Where used:	TD961 Daily Eurex EnLight LP Performance

6.170 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

6.171 enlDayVldRfqLp

Description	This field contains the number of Eurex EnLight daily valid number of RFQs addressed to the Liquidity Provider.
Format	numeric 5
Where used:	TD961 Daily Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.172 enlDayVldRfqMkt

Description	This field contains the number of Eurex EnLight daily valid RFQs of the total market.
Format	numeric 5

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 386

Where used: TD961 Daily Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.173 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

6.174 enlFulInd

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

6.175 enlInstrFulInd

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 387

6.176 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

6.177 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

6.178 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

6.179 enlMtdCutLimitMkt

Description	This field contains the cutoff limit for the number of RFQs for the total market.
-------------	---

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 388

Format numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.180 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

6.181 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

6.182 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 389

6.183 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

6.184 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

6.185 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

6.186 enteringUser

Description	This field indicates the user who entered the order.
Format	alphanumeric 6

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 390

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

6.187 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status

6.188 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

6.189 entryTime

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

Format TimeFormat18

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 391

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

6.190 envText

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

Format alphanumeric 1

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

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 392

RD140 Order Book Count Limits Maintenance - Trading Participant
 RD145 Order Book Count Limits Status - Trading Participant
 RD155 Order Book Count Limit Status - Clearing Participant
 RD180 Auto Approval Rule Maintenance
 RD185 Auto Approval Rule Status
 RD190 SRQS Respondent Assignment Maintenance
 RD195 SRQS Respondent Assignment Status
 TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 393

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
 TR166 Identifier Mapping Final 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

6.191 errDescription

Description	This field contains the contains the error message. The following content will be possible:
Format	alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Client long value is missing.
2		Duplicate record in database.
3		PNAL. Pending allocations. Client long value has not been provided for Short Code ID.
4		AGGR. Aggregated order. Client long value is neither a National ID or LEI nor an ALGO ID, but the respective Short Code ID stands for several clients.
5		Duplicate record submitted on the same business date.
6		Invalid Short Code ID.
7		ParticipantID not assigned.
8		MIC not assigned.
9		Invalid uploadFile format.
10		Invalid value in the field Participant ID.
11		Invalid value in field MIC.
12		Invalid value in field Status Indicator.
13		Invalid value in field Valid from date.
14		Invalid value in field Classification rule.
15		Invalid value in field National ID Country Code.
16		Invalid value in field National ID Priority.
17		Invalid value in field Client long value.
18		Invalid LEI format for Client long value.
19		Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, or NORE.
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 395

6.192 etiCmlVol

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

6.193 etiFeeAftReb

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

6.194 etiFeeReb

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

6.195 etiUnRebFee

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 396

6.196 eventActivity

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

Format alphanumeric 1

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

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.197 eventExpiryTime

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

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.198 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 397

6.199 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

6.200 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

6.201 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

6.202 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

6.203 eventSide

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Buy
S	Sell	Sell

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.204 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 399

6.205 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

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

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.206 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

6.207 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	I	Indicative
2	F	Firm

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 400

6.208 excessTxn

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

6.209 exchangeOrderId

Description	This field indicates the unique order ID assigned by the 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

6.210 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

6.211 **exchNam**

Description This field contains the exchange name.

Format alphanumeric 5

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
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 Order Book Count Limits Maintenance - Trading Participant
RD145 Order Book Count Limits Status - Trading Participant
RD155 Order Book Count Limit Status - Clearing Participant
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 403

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
 TR166 Identifier Mapping Final 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

6.212 **exchRat**

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 404

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

6.213 execIdentifier

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

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation

6.214 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 405

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

6.215 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

6.216 execQualifier

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

Format alphanumeric 7

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

Where used:

- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

6.217 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 407

6.218 exerStylTyp

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		American
E		European

Where used: TA113 Complex and Flexible Instrument Definition

6.219 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

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

6.220 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 408

6.221 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

6.222 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

6.223 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

6.224 factDat

Description	This field indicates the reporting business day.
-------------	--

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 409

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

6.225 feeAdj

Description	This field contains the fee adjustment type.
Format	alphanumeric 40
Where used:	CB080 Monthly Fee and Rebate Statement

6.226 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

6.227 feeCrtDayAmnt

Description	This field contains the current day's fees per type of fees.
Format	numeric 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 410

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.228 feeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.229 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

6.230 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

6.231 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 411

Where used: TL001 System Transaction Overview

6.232 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

6.233 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

6.234 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 412

6.235 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

6.236 feeTypCod

Description This field contains the Fee Type Code.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
703	703	OTC TRADE
708	708	MIDPOINT
710	710	ETFs ETCs PASS
715	715	DS Bonus
716	716	SP Bonus
717	717	SP Bonus PE
722	722	BEST TRADE
723	723	BEST CLEANUP
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
740	740	LEAN DAX
741	741	LEAN ETF ETCs
742	742	LEAN OTH INST
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCTION
752	752	BONDS
753	753	BONDS SSF
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND
786	786	REB NEW MEM
787	787	MINIMUM FEE
788	788	TL QUOTES FEE
789	789	TL INQ FEE
790	790	TL ORDER FEE
791	791	CONNECTION FEES
792	792	MANUAL FEE ADJ
793	793	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

6.237 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 416

6.238 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
OTC TRADE	OTC TRADE	Transaction prices per OTC trade entry
MIDPOINT	MIDPOINT	Transaction prices per executed order: Xetra MidPoint
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds 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 N PUB F	TRF BON N PUB F	XETRA TRADING FEE BOND N PUB 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 420

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

6.239 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

6.240 finalMissing

Description This field contains the count of missing short codes of the field "ClientID" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.241 finalMissingMtd

Description This field contains a month-to-date percentage of missing short codes of the field "ClientID" of day t, which were neither decrypted with a long code on the trading day t nor t+1 eob. This MTD figure is calculated as sum of all "final missings after t+1" and divided by the sum of all "used short codes of days t".

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 421

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.242 finalMissingPerc

Description This field contains the percentage of missing short codes of the field "ClientID" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.243 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

6.244 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 422

6.245 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

6.246 fixClOrdId

Description	This field contains the FIX client order id.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

6.247 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

6.248 fixFee

Description	This field contains the fix fee.
Format	numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 423

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

6.249 fixRefFee

Description This field contains the refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.250 flexAcctInfo

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

Format alphanumeric 32

Where used: RD185 Auto Approval Rule Status
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary

6.251 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 424

6.252 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

6.253 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

6.254 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

6.255 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.
-------------	--

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 425

Format	alphanumeric 4
Where used:	TA113 Complex and Flexible Instrument Definition

6.256 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

6.257 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 RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.258 freeText2

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 426

Format alphanumeric 12

Where used:

- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.259 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
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.260 freeText4

Description This field contains the text entered by the participant. This field displays the content of the memberInternalOrderNumber.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 427

Format alphanumeric 16

Where used: RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary

6.261 **fulfCovTimInd**

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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

6.262 **fulfilled**

Description Fulfillment Indicator

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	NO	
1	YES	

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

6.263 fulfPackEqtInd

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used: TD955 Building Block Liquidity Provider Measurement
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.264 fulfPackIdxInd

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used: TD955 Building Block Liquidity Provider Measurement
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 429

6.265 fulfQuoReqViolPct

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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

6.266 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.267 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 430

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.268 **fulfSpreadCovInd**

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the tighter spread requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.269 **fulfViolInd**

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 431

6.270 **fulfVolInd**

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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

6.271 **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

6.272 **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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 432

6.273 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

6.274 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

6.275 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 433

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.276 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

6.277 halfMtdDays

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

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.278 hdgTyp

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
DUR		Duration Hedge
PF		Price Factor Hedge
PFC		Price Factor Hedge
NOM		Nominal Hedge

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 434

Where used: TE545 Daily TES Maintenance

6.279 headroom

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

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.280 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

6.281 inactivated

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Active
1	I	Inactive

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.282 incomingOrderIndicator

Description This field indicates how a CLIP order is processed in the matching.

Format alphanumeric 1

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

6.283 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

6.284 initiatingUser

Description This field indicates the login name of the initiating user who entered the TES trade.

Format alphanumeric 11

Where used: RD185 Auto Approval Rule Status

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 436

6.285 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

6.286 instManual

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

6.287 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 437

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

6.288 instrChgTim

Description	This field displays the instrument change time.
Format	TimeFormat
Where used:	TD965 Specialist State Change

6.289 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 438

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

6.290 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 439

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

6.291 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

6.292 instrumentType

Description	This field contains the instrument type code.
Format	alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 440

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

Where used:

- RD185 Auto Approval Rule Status
- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- 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

6.293 instState

Description This field contains the instrument state.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 441

Format alphanumeric 1

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

6.294 instTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.295 investIdentifier

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

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 442

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

6.296 investQualifier

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

Format alphanumeric 7

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

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.297 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 443

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.298 isDisclosed

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

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

6.299 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 444

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

6.300 isOnBook

Description The field denotes if an uploaded TES trade is marked as on-book.

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 445

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

6.301 isUSFlg

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	F	False - is not located in the US
2	T	True - is located in the US

Where used: RD115 User Profile Status

6.302 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

6.303 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 446

Where used: CB062 Designated Sponsor Refund
 CB162 Monthly Specialist Refund
 TC810 T7 Daily Trade Confirmation

6.304 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

6.305 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

6.306 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	UNILATERAL	Client broker and proprietary broker are identical
2	BILATERAL	Client broker and proprietary broker are two different parties

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 447

Where used: TE590 CLIP Trading Indication

6.307 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

6.308 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

6.309 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

6.310 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 448

Where used: TE545 Daily TES Maintenance

6.311 level

Description This field contains the level, which determines if the user is allowed to act on behalf of other users in his user group or business unit.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.312 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

6.313 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 449

6.314 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

6.315 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

6.316 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

6.317 limOrdrPrc

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 450

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

6.318 limType

Description This field shows the type of transaction limit.

Format alphanumeric 8

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

6.319 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 451

6.320 **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

6.321 **liqProvActivity**

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

Where used: RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.322 **logNam**

Description This field indicates the login name of the user.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 452

Format alphanumeric 11

Where used: RD115 User Profile Status

6.323 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

6.324 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

6.325 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 453

6.326 IstSetlmtPrc_1

Description	This field contains the last settlement price.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.327 IstTrdPrc

Description	This field contains the last trade price.
Format	numeric signed 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.328 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

6.329 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 454

6.330 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

6.331 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

6.332 matchType

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

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 455

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

Where used: TC540 Daily Order Maintenance

6.333 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

6.334 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 Order Book Count Limits Status - Trading Participant
RD155 Order Book Count Limit Status - Clearing Participant

6.335 maxNoBookOrdersPerFutureBu

Description: This field contains the Maximum number of open orders and quote sides on trading business unit level for all futures.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 456

Format numeric 6

Where used: RD145 Order Book Count Limits Status - Trading Participant
RD155 Order Book Count Limit Status - Clearing Participant

6.336 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 Order Book Count Limits Status - Trading Participant

6.337 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 Order Book Count Limits Status - Trading Participant
RD155 Order Book Count Limit Status - Clearing Participant

6.338 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 Order Book Count Limits Status - Trading Participant

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 457

6.339 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 Order Book Count Limits Status - Trading Participant

6.340 maxOrderValue

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

6.341 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

6.342 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 458

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

6.343 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

6.344 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

6.345 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 459

6.346 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

6.347 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

6.348 maxSpreadSMCIncrement

Description	Maximum Spread SMC Increment.
Format	numeric 24
Where used:	TR105 Minimum Quotation Requirement

6.349 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 460

6.350 maxTradeQty

Description	This field contains the Auto approval rule can be applied if the TES trade side quantity is less than or equal to the value provided in this field. Relevant only for Derivatives Market.
Format	numeric 13, 4
Where used:	RD185 Auto Approval Rule Status

6.351 maxTradeValue

Description	This field specifies that the auto approval rule can be applied if the TES trade side value is less than or equal to the value provided in this field. Relevant only for Cash Market.
Format	numeric 13, 4
Where used:	RD185 Auto Approval Rule Status

6.352 membCcpClgIdCod

Description	This field indicates the CCP clearing member ID.
Format	alphanumeric 5
Where used:	TC810 T7 Daily Trade Confirmation

6.353 membClgIdCod

Description	This field indicates the general clearing member or direct clearing member.
Format	alphanumeric 5

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 461

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

6.354 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

6.355 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 462

Where used:	<p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD944 Daily Advanced Market Making Strategy Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> <p>TD954 Stressed Market Conditions</p> <p>TD955 Building Block Liquidity Provider Measurement</p> <p>TD956 Basis Building Block Liquidity Provider</p> <p>TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning</p> <p>TD959 Designated Market Making Measurement</p> <p>TD961 Daily Eurex EnLight LP Performance</p> <p>TD962 MTD Eurex EnLight LP Performance</p> <p>TD963 Daily Eurex EnLight RFQ Fulfillment - detailed</p> <p>TD964 MTD Eurex EnLight Performance</p> <p>TD982 Special Report French Equity Options</p> <p>TD983 Regulatory Market Making MTD</p>
-------------	--

6.356 **membExchIdNam**

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

Format alphanumeric 50

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

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

6.357 **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

6.358 **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 Order Book Count Limits Maintenance - Trading Participant
RD145 Order Book Count Limits Status - Trading Participant
RD155 Order Book Count Limit Status - Clearing Participant
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 465

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
 TR166 Identifier Mapping Final 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

6.359 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 Order Book Count Limits Maintenance - Trading Participant
RD145 Order Book Count Limits Status - Trading Participant
RD155 Order Book Count Limit Status - Clearing Participant
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 467

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
 TR166 Identifier Mapping Final 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

6.360 **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

6.361 **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

6.362 **membYtdServFeeAmnt**

Description This field contains the member yield service fee amount.
 Format numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 468

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.363 minimumSmcDuration

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.364 minimumSmcDurationFulInd

Description This field indicates whether for this product the actual SMC time is greater than or equal to the minimum threshold. Valid Values: YES and NO

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.365 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 469

6.366 **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

6.367 **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

6.368 **minQuoteSizeSMC**

Description	Minimum quote size SMC.
Format	numeric 15
Where used:	TR105 Minimum Quotation Requirement

6.369 **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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 470

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
- RD185 Auto Approval Rule Status
- TL001 System Transaction Overview
- TT133 Trading Risk Events

6.370 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

6.371 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

6.372 mmpActivity

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

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 471

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

Where used: TT132 Market Maker Protection

6.373 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.374 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

6.375 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 472

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

Where used: TT132 Market Maker Protection

6.376 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

6.377 mmpTimeWindow

Description This field contains the market maker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.378 mmpVega

Description This field contains the market maker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 473

6.379 mmpVolume

Description	This field contains the market maker protection volume.
Format	numeric 14, 4
Where used:	TT132 Market Maker Protection

6.380 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

6.381 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

6.382 mnthToDate

Description	This field displays the accumulated transaction limit fees for each market group for the current month.
Format	numeric 11, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 474

Where used: TL001 System Transaction Overview

6.383 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

6.384 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

6.385 mrtyDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.386 mtdCutLim

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 475

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

6.387 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

6.388 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

6.389 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 476

6.390 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

6.391 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

6.392 mthPackReqEq

Description	This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.393 mthPackReqIdx

Description	This field contains the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.
Format	numeric 5

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 477

Where used: TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning

6.394 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

6.395 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

6.396 mthReqViol

Description This field contains the number of maximum tolerated days with violation and is equal to *nbrTolViolDays*.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 478

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

6.397 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

6.398 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

6.399 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 479

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

6.400 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

6.401 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

6.402 negotiateUnderlying

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

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 480

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

Where used: TE600 Eurex EnLight Maintenance

6.403 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

6.404 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

6.405 nextBusDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 481

6.406 nextTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.407 noFillReason

Description This field provides the reason why the quote was not chosen for the deal.

Format alphanumeric 1

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

6.408 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 482

6.409 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

6.410 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

6.411 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

6.412 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 483

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

6.413 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

6.414 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

6.415 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 484

6.416 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

6.417 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

6.418 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

6.419 numberOfLegs

Description This field contains the number of legs of the complex instrument (values 1 - 99).

Format numeric 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 485

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

6.420 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

6.421 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.422 numbOfTr

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.423 numInstrumentsRequired

Description Number of Instruments required.

Format numeric 12

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 486

Where used: TR105 Minimum Quotation Requirement

6.424 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

6.425 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

6.426 omv

Description This field contains the order market value.

Format numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

6.427 openBuyOrders

Description This field indicates total number of open buy orders.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 487

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.428 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

6.429 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

6.430 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 488

6.431 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

6.432 opnClsCod

Description	This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary TE810 T7 Daily Trade Confirmation

6.433 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 489

6.434 optPrc

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

6.435 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

6.436 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

6.437 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 490

6.438 orderedVol

Description	Total volume of orders and quotes per product per member.
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report

6.439 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

6.440 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

6.441 ordOriginFirm

Description	This field contains external cooperation partner ID used in selected cooperation links such as with KRX.
-------------	--

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 491

Format alphanumeric 7

Where used: RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.442 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

6.443 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 492

6.444 ordPrFilCod

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

6.445 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

6.446 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

6.447 ordrTyp

Description This field contains the order type.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 493

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

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

6.448 originCountryCode

Description This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2.

Format alphanumeric 2

Where used: RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.449 otrMktGrp

Description This field displays market group of the OTR concept.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 494

Format alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.450 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

6.451 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

6.452 ovnRat

Description This field indicate the overnight interest rate (EONIA for instance) given in percentage.

Format numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.453 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 495

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

6.454 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

6.455 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 Order Book Count Limits Maintenance - Trading Participant
RD145 Order Book Count Limits Status - Trading Participant
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment 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
TR166 Identifier Mapping Final 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

6.456 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
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment 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
 TR166 Identifier Mapping Final 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

6.457 partSubGrpCod

Description This field identifies the subgroup of the user.
 Format alphanumeric 3
 Where used: TD965 Specialist State Change

6.458 pendingDeletion

Description This field contains the information of the order deletion status

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 499

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		No Pending Deletion
1	P	Pending Deletion

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.459 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

6.460 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	Non-persistent
1	P	Persistent

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 500

6.461 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

6.462 prefSettlAcct

Description	This field contains the preferred settlement account.
Format	alphanumeric 35
Where used:	RD115 User Profile Status

6.463 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

6.464 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 501

Where used: TA115 Total Return Futures Parameters

6.465 priceDecomposition

Description This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member

Where used: TE810 T7 Daily Trade Confirmation

6.466 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

6.467 priorityTime

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

Format TimeFormat18

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 502

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

6.468 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

6.469 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

6.470 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 503

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.471 prodManual

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

6.472 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

6.473 prodTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.474 prodTypId

Description This field indicates the product type ID, which is the combination of product line and product type code.

Format alphanumeric 4

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

6.475 product

Description This field indicates the product.

Format alphanumeric 12

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 505

Where used:	<p> 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 Order Book Count Limits Maintenance - Trading Participant RD145 Order Book Count Limits Status - Trading Participant RD155 Order Book Count Limit Status - Clearing Participant RD185 Auto Approval Rule Status RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status TA113 Complex and Flexible Instrument Definition TA114 Variance Futures Parameter TA115 Total Return Futures Parameters TA116 Decay Split Table TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD930 Daily Trade Statistics 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 </p>
-------------	--

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 506

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

6.476 prodVolM

Description	This field contains the monthly product volume of the market maker account of the member.
Format	numeric signed 12, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 507

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

6.477 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.478 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	ADDMOD	Modify (includes deletions)
4	LOA	Reloaded

Where used: TT136 Pre-trade Risk Control

6.479 ptrLimitType

Description Distinguishes between limits that have been set by the exchange, by the clearing member or by the member himself.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 508

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	EXC	Exchange
2	CLE	Clearing Member
3	MEM	Member

Where used: TT136 Pre-trade Risk Control

6.480 ptrScope

Description Distinguishes between on-book trading and off-book trading.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ORD	On-Book Trading
2	TES	Off-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

6.481 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

6.482 publishPrice

Description This field indicates whether the agreed price of a CLIP trading indication is disclosed in the CLIP announcement.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 509

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed price is disclosed
0	N	The agreed price is not disclosed

Where used: TE590 CLIP Trading Indication

6.483 **publishQtyFlg**

Description This field indicates whether the agreed quantity of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed quantity is disclosed
0	N	The agreed quantity is not disclosed

Where used: TE590 CLIP Trading Indication

6.484 **publishSide**

Description This field indicates whether the agreed client side of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed client side is disclosed
0	N	The agreed client side is not disclosed

Where used: TE590 CLIP Trading Indication

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 510

6.485 qrsQuoteId

Description	This field represents the Quote Id for Quote Request Solution.
Format	numeric 6
Where used:	TC540 Daily Order Maintenance

6.486 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

6.487 qtyFixed

Description	This flag indicates whether the Quantity is fixed.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True
Where used:	TE600 Eurex EnLight Maintenance	

6.488 quoInd

Description	This field indicates whether it is a quote or an order.
Format	alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 511

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
O	O	Order
Q	Q	Quote

Where used: CB062 Designated Sponsor Refund

6.489 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

6.490 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 512

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

6.491 **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

6.492 **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

6.493 **quoteId**

Description	This field contains the Quote ID generated by the Selective RFQ Service.
Format	alphanumeric 20

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 513

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.494 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

6.495 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

6.496 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

6.497 randHighQty

Description This field contains the random high quantity for iceberg order.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 514

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.498 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

6.499 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

6.500 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 515

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

6.501 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

6.502 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

6.503 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 516

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

6.504 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

6.505 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

6.506 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 517

6.507 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

6.508 reason

Description	This field contains the reason of activity reported.
Format	numeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
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 INACTI- VATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION
55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
57	CommAuct	COMMIT AUCTION
58	OrdExpIday	ORDER EXPIRATION INTRADAY
59	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
60	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
61	SAOrdAct	Special Auction Only Order Activation
62	SAOrdInact	Special Auction Only Order Inactivation
64	OCOTrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE
77	IBBO	IBBO UPDATE
78	DataCh	REFERENCE DATA UPDATE ADD
79	DataCh	REFERENCE DATA UPDATE CHANGE

80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Hearb	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	DataIv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDEND PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDIOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
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	CMLvINCMLimBr	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	AddCLIPCIntOrd	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

6.509 rebPrc

Description: This field contains the rebate in percent.

Format: numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 524

6.510 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

6.511 refFeeAmnt

Description	This field contains the refund fee amount.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

6.512 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

6.513 refPrcTyp

Description	This field provides the context of the reference price.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	U	Underlying Price
2	C	Custom Underlying Price

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 525

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

6.514 registerSmart

Description This field indicates whether the user is enrolled for the Smart functionality.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The user is not enrolled for the Smart functionality.
1	TRUE	The user is enrolled for the Smart functionality.

Where used: RD195 SRQS Respondent Assignment Status

6.515 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 526

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	CHME	Change of status at initiative of the member/participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled
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

6.516 repondentsQuoting

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 527

6.517 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

6.518 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

6.519 reqMinutes

Description Required minutes per instrument.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 528

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

6.520 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

6.521 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.522 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

6.523 reqTime

Description This field contains the request time.

Format TimeFormat18

Where used: TC230 Cross and Quote Requests
 TE535 Cross and Quote Requests

6.524 reqType

Description This field contains the type of request. Valid Values are RFC for cross request and RFQ for quote request.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

Where used: TC230 Cross and Quote Requests
 TE535 Cross and Quote Requests

6.525 requesterEnteringUser

Description This field contains the user who acted on-behalf of the Requester user.

Format alphanumeric 6

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 530

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.526 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

6.527 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

6.528 requesterSide

Description This field contains the side of the requester in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Buy
S	Sell	Sell

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 531

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.529 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

6.530 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

6.531 requote

Description This flag is set by requester to indicate that the respondent must quote again.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 532

6.532 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

6.533 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

6.534 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

6.535 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 533

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Buy
S	Sell	Sell

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.536 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

6.537 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

6.538 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 534

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	False
1	TRUE	True

Where used:

- RD185 Auto Approval Rule Status
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

6.539 rmmFulfInd

Description This field indicates whether the RMM requirement is met MTD.

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.540 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

6.541 rowNumber

Description The row number of the upload file where the error appears.

Format numeric 15

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 535

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.542 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 Order Book Count Limits Maintenance - Trading Participant
- RD145 Order Book Count Limits Status - Trading Participant
- RD155 Order Book Count Limit Status - Clearing Participant
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance

TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
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
TR166 Identifier Mapping Final 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

6.543 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 Order Book Count Limits Maintenance - Trading Participant
RD145 Order Book Count Limits Status - Trading Participant
RD155 Order Book Count Limit Status - Clearing Participant
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
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
TR166 Identifier Mapping Final 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

6.544 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 Order Book Count Limits Maintenance - Trading Participant
- RD145 Order Book Count Limits Status - Trading Participant
- RD155 Order Book Count Limit Status - Clearing Participant
- RD180 Auto Approval Rule Maintenance

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 540

RD185 Auto Approval Rule Status
 RD190 SRQS Respondent Assignment Maintenance
 RD195 SRQS Respondent Assignment Status
 TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 541

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
 TR166 Identifier Mapping Final 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

6.545 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 542

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 Order Book Count Limits Maintenance - Trading Participant
 RD145 Order Book Count Limits Status - Trading Participant
 RD155 Order Book Count Limit Status - Clearing Participant
 RD180 Auto Approval Rule Maintenance
 RD185 Auto Approval Rule Status
 RD190 SRQS Respondent Assignment Maintenance
 RD195 SRQS Respondent Assignment Status
 TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 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
TR166 Identifier Mapping Final 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 544

6.546 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 Order Book Count Limits Maintenance - Trading Participant
 RD145 Order Book Count Limits Status - Trading Participant
 RD155 Order Book Count Limit Status - Clearing Participant
 RD180 Auto Approval Rule Maintenance
 RD185 Auto Approval Rule Status
 RD190 SRQS Respondent Assignment Maintenance
 RD195 SRQS Respondent Assignment Status
 TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 545

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
 TR166 Identifier Mapping Final 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

6.547 rptPrntRunDat

Description	This field contains report print run date of the XML and generic text report.
Format	DateFormat

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 546

Where used:	<p> CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement 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 Order Book Count Limits Maintenance - Trading Participant RD145 Order Book Count Limits Status - Trading Participant RD155 Order Book Count Limit Status - Clearing Participant RD180 Auto Approval Rule Maintenance RD185 Auto Approval Rule Status RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status TA113 Complex and Flexible Instrument Definition TA114 Variance Futures Parameter TA115 Total Return Futures Parameters TA116 Decay Split Table TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD930 Daily Trade Statistics 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 </p>
-------------	---

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 547

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 548

TR166 Identifier Mapping Final 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

6.548 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 Order Book Count Limits Maintenance - Trading Participant RD180 Auto Approval Rule Maintenance RD190 SRQS Respondent Assignment Maintenance

6.549 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

6.550 secuPrvClsPrc

Description	This field contains the previous day closing price. In case of derivative its the underlying or security in the market. In case of Cash its the closing Price of the Instrument
Format	numeric 10, 5

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 549

Where used: TD930 Daily Trade Statistics

6.551 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

6.552 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

6.553 sellLimit

Description This field contains the sell limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.554 seriMthTrdQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 550

Where used: TD930 Daily Trade Statistics

6.555 seriMthTrdQtyVDO

Description This field contains the per month traded VDO quantity for the instrument.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.556 seriTrdTotQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.557 seriTrdTotQtyVDO

Description This field contains the instrument total traded VDO quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.558 servFeeAmnt

Description This field contains the service fee amount.

Format numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 551

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.559 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

6.560 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

6.561 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

6.562 servFeeTypNam

Description This field contains the service fee type name.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 552

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

6.563 sessionId

Description This field contains the session ID.

Format numeric 9

Where used: CB068 Transaction Overview
 CB069 Transaction Report
 RD140 Order Book Count Limits Maintenance - Trading Participant
 RD145 Order Book Count Limits Status - Trading Participant
 TC540 Daily Order Maintenance
 TC550 Open Order Detail
 TE540 Daily Order Maintenance
 TE590 CLIP Trading Indication
 TT132 Market Maker Protection

6.564 settlAcct

Description This field contains the settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status
 TC810 T7 Daily Trade Confirmation

6.565 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 553

Where used: TC810 T7 Daily Trade Confirmation

6.566 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

6.567 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

6.568 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.569 settlDat

Description This field contains the settlement date, on which the delivery transaction will be completed.

Format DateFormat

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 554

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

6.570 settlementPrc

Description This field indicates the settlement price calculated from the settlement volatility.

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

6.571 settlementVola

Description This field indicates the settlement volatility used to calculate the settlement price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.572 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 555

6.573 **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

6.574 **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

6.575 **settlTyp**

Description	This field indicates the C7 settlement type.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Cash Settlement	
P	Physical Settlement	
Where used:	TA113 Complex and Flexible Instrument Definition	

6.576 **shortCodeId**

Description	The field contains the numeric short code ID.
-------------	---

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 556

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

6.577 shortCodesCorrDayt1

Description This field contains the count of uploaded short codes for the field "ClientID" on day t+1 in order to correct used but not decrypted short codes for the field "ClientID" on day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.578 shortCodesDayt0

Description This field contains the count of used short codes of the field "ClientID" in order messages of day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.579 shortCodesMissingDayt0

Description This field contains the count of missing short codes of the field "ClientID" of day t, which were not decrypted with a long code latest by trading day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 557

6.580 showBuySideUserInfo

Description This flag is set by the requester to show the buy side user information to the selected respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.581 showLastNegotiatedPrc

Description This flag set by requester to show the last negotiated price to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.582 showLastNegotiatedPrcQty

Description This flag set by requester to show the last negotiated price and quantity to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 558

Where used: TE600 Eurex EnLight Maintenance

6.583 showNoOfRespondents

Description This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.584 showPrc

Description This flag set by requester to show Bid and Offer price to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.585 showQty

Description This flag set by requester to show open quantity to the respondent.

Format alphanumeric 1

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 559

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

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

6.586 showSide

Description This flag set by requester to show side to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

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

6.587 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 560

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

6.588 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

6.589 sideFixed

Description This flag indicates whether the Side is fixed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.590 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 561

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.591 sideLiquidityInd

Description This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.

Format alphanumeric 1

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

6.592 sideRefId

Description Reference ID of a basket as provided by the approving user.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.593 sideStatus

Description This field indicates the approving status of the TES side.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 562

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.594 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

6.595 sizeClass

Description This field contains the size class for the program/package/product combination.

Format alphanumeric 16

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 563

6.596 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

6.597 skipMinLotSizeVal

Description This field denotes if the Minimum Lot Size validation is skipped for this TES trade.

Format alphanumeric 1

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

6.598 skipQtyCheck

Description This field determines if the maximum quantity check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 564

Where used: RD185 Auto Approval Rule Status

6.599 skipValueCheck

Description This field determines if the maximum value check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD185 Auto Approval Rule Status

6.600 smartFlag

Description This field indicates whether the respondent is added based on the Smart functionality or not.

Format alphanumeric 1

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

6.601 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 565

Format numeric 6

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

6.602 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

6.603 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

6.604 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 566

6.605 smcDayFulInd

Description	This field contains an indication on whether on a trading day the SMC quotation requirement was met (1 = yes, 0 = no). It is used for the calculation of OTR and ESU fees.
Format	numeric 1
Where used:	TD954 Stressed Market Conditions

6.606 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

6.607 smcFullfilled

Description	This field indicate whether a market maker has fulfilled his quoting obligations during the stress market conditions ("SMC").	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE
Where used:	TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report	

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 567

6.608 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

6.609 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

6.610 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

6.611 smpDeletedQty

Description	This field contains the prevented self-match quantity.
Format	numeric 13, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 568

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

6.612 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

6.613 spreadClass

Description This field contains the spread class for the program/package/product combination.

Format alphanumeric 16

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

6.614 spreadClassRmmReg

Description This field contains the spread class for the product relevant for Regulatory Market Making that is valid during regular trading hours.

Format alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 569

6.615 spreadClassRmmThx

Description	This field contains the spread class for the product relevant for Regulatory Market Making that is valid during extended trading hours (THX).
Format	alphanumeric 16
Where used:	TD983 Regulatory Market Making MTD

6.616 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

6.617 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

6.618 spreadUnit

Description	Spread unit.
Format	alphanumeric 10

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 570

Where used: TR105 Minimum Quotation Requirement

6.619 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

6.620 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

6.621 statusInd

Description States the status of the mapping

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
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".

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 571

Where used: TR161 Identifier Mapping Status

6.622 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

6.623 stpFlag

Description This field indicates whether the negotiation is of type Straight Through Processing (STP).

Format alphanumeric 1

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

6.624 stratFloorReached

Description Strategy monthly floor reached.

Format alphanumeric 3

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 572

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes.
NO		No.

Where used: TD955 Building Block Liquidity Provider Measurement

6.625 stratFulfilled

Description Strategy RFQ response requirement fulfilled.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes.
NO		No.

Where used: TD955 Building Block Liquidity Provider Measurement

6.626 stratMnthlyFloor

Description Monthly floor for Strategy RFQs.

Format numeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

6.627 stratMnthlyReq

Description Monthly threshold for Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 573

6.628 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

6.629 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

6.630 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

6.631 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 574

6.632 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

6.633 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

6.634 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

6.635 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 575

6.636 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

6.637 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

6.638 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

6.639 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 576

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.640 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

6.641 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

6.642 sumAcctOrdrVol

Description This field contains the total order volume and per account.

Format numeric 15, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 577

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

6.643 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

6.644 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

6.645 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 578

6.646 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

6.647 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

6.648 sumAcctTrnFeeAmnt

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.649 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 579

6.650 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

6.651 sumAllTrades

Description	Accumulated number of trades included TES trades.
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

6.652 sumAllVolume

Description	Accumulated traded Volume included TES trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

6.653 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 580

Where used: TR101 MiFID II OTR Report

6.654 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

6.655 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

6.656 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

6.657 sumClasDayTesVol

Description This field contains the accumulated TES Volume on the class code level.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 581

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.658 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

6.659 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

6.660 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

6.661 sumClasOpnIntQty

Description This field contains the Interest Total Display.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 582

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.662 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

6.663 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

6.664 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 583

6.665 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

6.666 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

6.667 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

6.668 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

6.669 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

6.670 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

6.671 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

6.672 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 585

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.673 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

6.674 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

6.675 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 586

6.676 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

6.677 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

6.678 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

6.679 sumCurrServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per currency.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 587

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.680 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

6.681 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

6.682 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

6.683 sumCurrTrnFee

Description This field contains the sum of the accumulated transaction fees.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 588

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.684 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

6.685 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

6.686 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 589

6.687 sumFeeAmnt

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

6.688 sumFeeConnAmnt

Description	This field contains the sum of connection amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

6.689 sumFirmOtrExecOrdNo

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

6.690 sumFirmOtrExecOrdVol

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 590

6.691 **sumFirmOtrOrdNo**

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

6.692 **sumFirmOtrOrdVol**

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

6.693 **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

6.694 **sumHseFeeCrtMthBal**

Description This field contains the Total.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 591

Format numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.695 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

6.696 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

6.697 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 592

6.698 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

6.699 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

6.700 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

6.701 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 593

6.702 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

6.703 sumInstMembFeeCrtMthAmnt

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.704 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

6.705 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 594

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.706 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

6.707 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

6.708 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 595

6.709 **sumInstMembYtdServFeeAmnt**

Description This field contains the current year's total calculated service 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

6.710 **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

6.711 **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

6.712 **sumInstOrdrRefAmnt**

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 596

Where used: CB062 Designated Sponsor Refund

6.713 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

6.714 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

6.715 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 597

6.716 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

6.717 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

6.718 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

6.719 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 598

6.720 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

6.721 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

6.722 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

6.723 sumMembAddCrt

Description	This field contains the sum of the additional credits per member.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 599

6.724 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

6.725 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

6.726 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

6.727 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 600

6.728 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

6.729 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

6.730 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

6.731 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 601

6.732 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

6.733 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

6.734 sumMembFixRefFee

Description	This field contains the sum refund TAF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.735 sumMembNom

Description	This field contains the nominal per Exchange Member.
Format	numeric signed 12, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 602

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

6.736 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

6.737 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

6.738 sumMembOrdrVol

Description This field contains the total order volume and per business unit.

Format numeric 15, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 603

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

6.739 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

6.740 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

6.741 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 604

Where used: CB068 Transaction Overview

6.742 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

6.743 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

6.744 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

6.745 sumMembServFeeCrtMthBal

Description This field contains the sum of current month's service fee per member.

Format numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 605

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.746 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

6.747 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

6.748 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

6.749 sumMembTranFee

Description This field contains the sum of order fees per transaction and per business unit.

Format numeric 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 606

Where used: CB042 Fee Per Executed Order

6.750 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

6.751 sumMembTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.752 sumMembTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.753 sumMembTranFeeVar

Description This field contains the sum of variable transaction fees per member.

Format numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 607

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund

6.754 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

6.755 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

6.756 sumMembVarRefFee

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.757 sumMembYtdServFeeAmnt

Description This field contains the sum of year-to-date service fee amounts per member.

Format numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 608

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.758 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

6.759 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

6.760 sumMktGrpFixRefFee

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.761 sumMktGrpRefAmnt

Description This field contains the sum of the refund amounts per market group.

Format numeric signed 15, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 609

Where used: CB062 Designated Sponsor Refund

6.762 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

6.763 sumMktGrpTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.764 sumMktGrpTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.765 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 610

6.766 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

6.767 sumMktGrpVarRefFee

Description This field contains the sum refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.768 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

6.769 sumNonDisclTrades

Description Accumulated number of Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 611

6.770 sumNonDisclVolume

Description Accumulated traded Volume of Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.771 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

6.772 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

6.773 sumProdDayTesVol

Description This field contains the accumulated TES Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 612

6.774 sumProdDayTotVol

Description	This field contains the accumulated Total Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.775 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

6.776 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

6.777 sumProdOpnIntQty

Description	This field contains the Grand Interest Display.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.778 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

6.779 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

6.780 sumProdTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.781 sumProdTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 614

6.782 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

6.783 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

6.784 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

6.785 sumProdTotBuyOrdr

Description	This field contains the total number of buy deal items for on-exchange trades.
Format	numeric 9

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 615

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

6.786 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

6.787 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

6.788 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

6.789 sumProdTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 616

Format numeric 13, 4

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

6.790 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

6.791 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

6.792 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product in the reporting period.

Format numeric 5

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 617

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

6.793 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

6.794 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.795 sumReqTim

Description This field indicates the sum of the required time to be covered by good quotes.

Format TimeFormat

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 618

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

6.796 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

6.797 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

6.798 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 Perfor-
mance

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 619

6.799 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

6.800 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

6.801 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

6.802 sumSmcDayFulInd

Description This field contains the total number of days in which the SMC quotation requirement is met (mtd).

Format numeric 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 620

Where used: TD954 Stressed Market Conditions

6.803 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

6.804 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

6.805 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

6.806 sumStepTotExecQty

Description This field contains the accumulated matched quantity across all match steps for a CLIP trading indication.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 621

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.807 sumStratViolPct

Description MTD Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.808 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

6.809 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

6.810 sumSynch50To100

Description This field displays the sum of the field synch50To100 over all instrument groups.

Format numeric 10, 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 622

Where used: TL001 System Transaction Overview

6.811 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.812 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.813 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

6.814 sumTESClgSell

Description This field contains the accumulated clearing qty of sell volume for TES trades.

Format numeric 13, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 623

Where used: TE810 T7 Daily Trade Confirmation

6.815 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.816 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.817 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.818 sumTESVolBuy

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 13, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 624

Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.819 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

6.820 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.821 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

6.822 sumTotClgBuy

Description This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 625

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.823 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

6.824 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

6.825 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 626

6.826 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

6.827 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

6.828 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

6.829 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 627

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.830 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

6.831 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

6.832 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 628

6.833 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

6.834 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

6.835 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

6.836 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 629

6.837 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

6.838 sumUserAddCrt

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.839 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

6.840 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 630

6.841 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

6.842 sumUserFixRefFee

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.843 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

6.844 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 631

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.845 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

6.846 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

6.847 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

6.848 sumUserMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fees at current month's value per subgroup Id.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 632

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.849 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

6.850 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

6.851 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 633

6.852 **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

6.853 **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

6.854 **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

6.855 **sumUserTranFeeRefFix**

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 634

6.856 sumUserTranFeeRefVar

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.857 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

6.858 sumUserTxnCnt

Description: This field contains the sum of transaction counts per user.

Format: numeric 9

Where used: CB068 Transaction Overview

6.859 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 635

6.860 sumUserVarRefFee

Description	This field contains the sum refund TRF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.861 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

6.862 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

6.863 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.
-------------	--

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 636

Format numeric 10

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

6.864 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

6.865 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

6.866 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 637

Where used: TE545 Daily TES Maintenance

6.867 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

6.868 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

6.869 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 638

6.870 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

6.871 targetProduct

Description	This field contains the target Product of decaying instrument.
Format	alphanumeric 12
Where used:	TA116 Decay Split Table

6.872 tesActivity

Description	This field indicates the reported T7 Entry Service activity.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve
8	ENL	TES TRADE via EUREX ENLIGHT

Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance
-------------	--

6.873 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

6.874 tesEligibility

Description This flag describe if an instrument is TES eligible.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	0	FALSE
1	1	TRUE

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.875 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 640

6.876 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

6.877 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

6.878 tesType

Description This field contains the T7 Entry Service (TES) type code.

Format alphanumeric 2

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 641

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET
8	LIS	LARGE IN SCALE (cash-specific)
9	OTC	OTC (cash-specific)
10	ENL	XETRA ENLIGHT TRADE / EUREX ENLIGHT TRADE
11	QTPIP	QTPIP BLOCK TRADE

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD185 Auto Approval Rule Status
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE810 T7 Daily Trade Confirmation

6.879 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 642

6.880 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

6.881 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

6.882 timeValidity

Description This field contains the time validity.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 643

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

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

6.883 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

6.884 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 644

6.885 totalUserExecOrdVol

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

6.886 totalUserOrdNo

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

6.887 totalUserOrdVol

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

6.888 totBURules

Description This field contains the number of trade enrichment rules per business unit.

Format numeric 5

Where used: RD135 Trade Enrichment Rule Status

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 645

6.889 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

6.890 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.891 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 646

6.892 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.893 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

6.894 totParticipantUpdCodAdd

Description This field contains the number of added records per participant.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.895 totParticipantUpdCodChg

Description This field contains the number of changed records per participant.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 647

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.896 totParticipantUpdCodDel

Description This field contains the number of deleted records per participant.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.897 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

6.898 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 648

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

6.899 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

6.900 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

6.901 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

6.902 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
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.903 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
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.904 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
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.905 tradedVol

Description Total traded volume per product per member.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 650

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.906 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

6.907 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

6.908 trades

Description This field contains the trades.

Format numeric signed 4, 3

Where used: CB162 Monthly Specialist Refund

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 651

6.909 tradesCnt

Description	Total number of trades per product per member.
Format	numeric 13
Where used:	TR100 Order to Trade Ratio Report

6.910 tradeSideId

Description	This field contains the CLIP trade side ID.
Format	numeric 20
Where used:	TE590 CLIP Trading Indication

6.911 tradeType

Description	This field indicates the trade type.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
G	BEST	Best Order Execution Trade (Cash Specific)
H	CLIP	Clip Trade
I	CLOB	CLIP Trade 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

6.912 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

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

- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

6.913 tradingIndicationActivity

Description This field contains the activity for a CLIP trading indication.

Format alphanumeric 1

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 654

6.914 tradingIndicationId

Description	This field contains the ID of a CLIP trading indication.
Format	numeric 20
Where used:	TE590 CLIP Trading Indication

6.915 tradingParticipant

Description	This field contains the trading participants.
Format	alphanumeric 5
Where used:	RD155 Order Book Count Limit Status - Clearing Participant

6.916 tradingRestriction

Description	This field contains the trading restriction.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only
6	SA	Special Auction

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 655

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

6.917 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

6.918 tradPartLngName

Description This field contains the trading participants legal name.

Format alphanumeric 40

Where used: RD155 Order Book Count Limit Status - Clearing Participant

6.919 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

6.920 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

6.921 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

6.922 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

6.923 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 657

6.924 tranFeeRefFix

Description	This field contains the refund TAF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.925 tranFeeRefVar

Description	This field contains the refund TAF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.926 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

6.927 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 658

6.928 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

6.929 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

6.930 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

6.931 tranTypCod

Description	This field contains the transaction type code.
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 659

6.932 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

6.933 trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

6.934 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.935 trdIdCountPt

Description This field displays the Trader ID Counter Part.

Format alphanumeric 15

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 660

Where used: CB243 Specialist Service Fee XFS Per Executed Order

6.936 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

6.937 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.938 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

6.939 triggered

Description This field contains the triggered flag.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 661

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	STP	Stop Order
4	OCO	One Cancels Other

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

6.940 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.941 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

6.942 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.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 662

Format alphanumeric 52

Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.943 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview
CB069 Transaction Report
TR102 Excessive System Usage Report

6.944 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

6.945 txnTypNam

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

6.946 typOrig

Description This field contains the type of origin.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 663

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	ME	T7 Matching Engine
1	TES	TES

Where used: TR160 Identifier Mapping Error

6.947 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

6.948 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

6.949 underlyingEffectiveDelta

Description This field contains the Effective Underlying Leg Delta being traded as part of Delta Exchange.

Format numeric signed 7, 4

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 664

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

6.950 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

6.951 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 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

6.952 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 665

6.953 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

6.954 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.955 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

6.956 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 666

6.957 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance

6.958 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 Order Book Count Limits Maintenance - Trading Participant
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
TT133 Trading Risk Events

6.959 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 667

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD140 Order Book Count Limits Maintenance - Trading Participant
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

6.960 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 Order Book Count Limits Maintenance - Trading Participant
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- TT133 Trading Risk Events

6.961 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used:

- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

6.962 user

Description This field indicates the user.

Format alphanumeric 6

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 668

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
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment 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

6.963 **userId1**

Description This field contains the user ID.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 669

Format alphanumeric 11

Where used: CB069 Transaction Report

6.964 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
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status

6.965 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

6.966 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 670

Where used: RD115 User Profile Status

6.967 **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

6.968 **usrOrdNum**

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

6.969 **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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 671

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

6.970 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

6.971 validityFlg

Description This field indicates the business status of a trade enrichment rule

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

6.972 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 672

6.973 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

6.974 valQuoReqTot

Description	This field contains the total number of valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	<p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> <p>TD955 Building Block Liquidity Provider Measurement</p>

6.975 valQuoReqViol

Description	This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.
Format	numeric 10

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 673

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

6.976 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

6.977 varRefFee

Description This field contains the refund TRF var.

Format numeric signed 15, 2

Where used:

- CB162 Monthly Specialist Refund

6.978 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 674

Where used: TA114 Variance Futures Parameter

6.979 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

6.980 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
0	N	No

Where used: TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report

6.981 violationCnt

Description This field shows the number of violations.

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 675

Format numeric 2

Where used: TR102 Excessive System Usage Report

6.982 violInd

Description This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Yes
0		No

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

6.983 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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 676

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

6.984 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

6.985 volFactor

Description: This field contains Volume Factor which is used to calculate Volume Component

Format: numeric 4

Where used: TR102 Excessive System Usage Report
 TR104 Eurex Daily ESU Parameter

6.986 wknNo

Description: This field contains the WKN number

Format: alphanumeric 9

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
XML Report Tag Descriptions	Page 677

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

6.987 workingDelta

Description This field indicates whether the negotiation is of type Working Delta.

Format alphanumeric 1

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

T7 Release 8.1	
XML Report Reference Manual	Vers. 81.3.3
Production	09.06.2020
Glossary	Page 678

7 Glossary

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