

T7 Release 10.0

XML Report Manual Modification Notes

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1 Introduction

This document provides an overview of the enhancements to the T7 XML Reports that will become effective with the introduction of T7 release 10.0. This modification announcement outlines changes as compared to T7 release 9.1. The associated T7 XML Report manual version is 10.3.3.

2 Naming convention changes for Eurex and EEX reports

The naming conventions of Eurex and EEX reports will be aligned with the already existing naming convention in the cash market, allowing customers to better distinguish Eurex and EEX reports. The naming convention will be changed in the below way:

	T7 Release 9.1:	T7 Release 10.0:
Eurex	90RPTTE540ABCDE20210212.<extension>	90RPTTE540FGHIJ20210212 XEUR .<extension>
EEX	90RPTTE540ABCDE20210212.<extension>	90RPTTE540ABCDE20210212 XEEE .<extension>

where <extension> is either TXT or XML.

3 New Reports

The following chapter outlines the new reports introduced with T7 Release 10.0.

3.1 PM010 Performance Report Equities Regulated Market Maker

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

Frequency Daily
Availability This report is available for all members.

3.2 PM020 Performance Report ETFs & ETPs Regulated Market Maker

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

Frequency Daily
Availability This report is available for all members.

3.3 PM100 Performance Report Equities Designated Sponsor

Description	<p>This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in the opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. By including the parameter of passive volume share, the conditions are also checked for fee reimbursement.</p> <p>This report lists transactions in terms of units, trades, and value - based on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument.</p> <p>This report only lists equities. The report PM200 Performance Report ETFs & ETPs Designated Sponsor lists performance data for ETFs & ETPs.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily
Availability	This report is available for all members.

3.4 PM200 Performance Report ETFs and ETPs Designated Sponsor

Description	<p>This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. The conditions are also checked for fee reimbursement.</p> <p>This report informs about transactions in terms of units, trades, and value - ased on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument.</p> <p>This report only lists ETFs & ETPs. The report PM100 Performance Report Equities Designated Sponsor lists performance data for equities.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily
Availability	This report is available for all members.

3.5 PM300 Compliance Report Equities Designated Sponsor

Description	<p>This report informs Designated Sponsor if minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date.</p> <p>The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the reregistration is only possible after 60 business days. The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month.</p> <p>This report only lists equities. The report PM400 Compliance Report ETFs & ETPs Designated Sponsor outlines compliance data for ETFs & ETPs.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily
Availability	This report is available for all members.

3.6 PM400 Compliance Report ETFs & ETPs Designated Sponsor

Description	<p>This report informs Designated Sponsor if the minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date. The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the re-registration is only possible after 60 business days. The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month.</p> <p>This report only lists ETFs & ETPs. The report PM300 Compliance Report Equities Designated Sponsor outlines compliance data for equities.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
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3.7 PM500 Rating Report Equities Designated Sponsor

Description This report includes all equities that are determined for the rating scheme. Foreign equities out of the quotation board, equities registered during a month and High Liquid equities not flagged for activation for this Designated Sponsor are excluded. For each instrument, a rating is calculated by applying the precondition that minimum requirements are fulfilled. In total, the consolidated rating across all equities is calculated, providing an indication to Designated Sponsor in regard to the quarterly rating. The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.

Frequency Daily
Availability This report is available for all members.

3.8 PM600 Individual Rating Report Equities Designated Sponsor

Description This report provides the Designated Sponsor with the possibility to demonstrate the quality of liquidity provision by the Designated Sponsor per single equity to the issuing company of the equity. The difference to the PM500 Rating Report Equities Designated Sponsor report is that the outcomes are available for each security separately. All descriptions of the data record of PM500 Rating Report Equities Designated Sponsor apply here too. The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers. This report is available only for cash markets. This report is available only in XML format.

Frequency Daily
Availability This report is available for all members.

3.9 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

Description	<p>This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, the trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered.</p> <p>This report is addressed to the Issuer and shows the same data as report PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily
Availability	This report is available for all members.

3.10 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

Description	<p>This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered.</p> <p>This report is addressed to the Designated Sponsor and shows the same data as report PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format</p>
Frequency	Daily
Availability	This report is available for all members.

3.11 RD205 SMP Group Status Report

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

3.12 TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

Description	This temporary report lists per business unit the maximum Pre-Trade Risk Limit consumption per product as well as the Maximum Pre-Trade Risk Limit Consumption on the basis of the Extended Pre-Trade Risk Limit functionality, i.e. weighting Future Spread transactions with the Netting Coefficient. It will be offered during the transition phase after release start of T7 Release 10.0 until the Extended Pre-Trade Risk Limit Consumption is enabled. Therefore, this report will be delivered as long as the enableExtendedPTRLCon field in report TT136 Pre-Trade Risk Control is false. This report is available only for derivative markets.
Frequency	Daily
Availability	This report is available for all members.

4 Changed Reports

The following chapter outlines the changes to existing reports that will be implemented in T7 Release 10.0.

4.1 TR101 MiFID II OTR Report

A change to the report description will be introduced for clarification purposes.

Report description:

- **OLD:** 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.

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

This report is available only for cash markets.

- **NEW:** This report provides each member with OTRno, OTRvol, and OTR values per OTR instrument group and ISIN currency combination for one trading day. In addition, the values of binding orders and quotes which had been added, modified, deleted and executed in the order book with respect to volume and numbers for the respective OTR are provided. The floor component is given as well. Furthermore, it provides those values split up by trader. The report shall be provided three times intraday and one final report will be made available on the following day. This report is created per investment firm, covering all members of this investment firm.

This report is sorted by:

- Investment firm
- ISIN and currency combination
- Member

This report is available only for cash markets.

4.2 TR901 MiFID II Message Rate Report

A change to the report description will be introduced for clarification purposes.

Report description:

- **OLD:** This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only.

This report is sorted by:

- Investment firm
- ISIN
- Member / Business Unit

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

This report is available only for cash markets.

- **NEW:** This report contains the message rates under Directive 2014/65/EU Article 4 (40c). The report contains daily, month-to-date and yearly message rates per ISIN and currency combination as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only.

No report selection is available for this report. This report is created per investment firm, covering all members of this investment firm.

This report is sorted by:

- Investment firm
- Month
- ISIN and currency combination
- Member

This report is available only for cash markets.

4.3 List of reports with changes in layouts

The following XML reports have field level changes starting with Release 10.0, more details are explained in chapter 5 and chapter 6 of this document or in the respective Release Notes.

- 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
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD130 Trade Enrichment Rule Maintenance
- TA113 Complex and Flexible Instrument Definition
- TC540 Daily Order Maintenance
- TC545 TES Maintenance Reports
- TC550 Open Order Detail
- TC600 EnLight Maintenance Reports
- TC610 EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 Daily Prevented Self-Matches
- TC910 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD965 Specialist State Change
- TE540 Daily Order Maintenance
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE812 Daily Prevented Self-Matches
- TE930 T7 Daily Trade Statistics
- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report
- TT136 Pre-trade Risk Control

In the below Reports “instrumentGrp” is changed to “instrumentGrp1”

- TC540 Daily Order Maintenance
- TC545 TES Maintenance Reports
- TC550 Open Order Detail
- TC600 EnLight Maintenance Reports
- TC610 EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 Daily Prevented Self-Matches
- TC910 Daily Match Step Activity

4.4 List of reports with changes in Description

The description of some XML reports has been amended by the below sentence:

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

These XML reports are:

- 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
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- TC810 T7 Daily Trade Confirmation
- TT136 Pre-trade Risk Control

5 New Fields

5.1 aggTrades

Description: This field indicates the deal aggregation in Eurex EnLight.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	FALSE	The aggregation is not allowed.
1	TRUE	The aggregation is allowed.

Where used:

- TE600 Eurex EnLight Maintenance

5.2 avgPassiveTrdDSValueMtd

Description: This field displays the average of daily passive value Designated Sponsor on Xetra in one instrument month-to-date.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.3 billCurrTypCod

Description: This field contains the currency type of the transaction fees or billing currency.

Format: alphanumeric 3

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

5.4 ctAtwAskQty

Description: This field displays the ask side's time-weighted average quantity in continuous trading in one instrument on this trading day.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.5 ctAtwAskQtyMtd

Description: This field displays the ask side's time-weighted average quantity in continuous trading in one instrument month-to-date.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.6 ctAtwBidQty

Description: This field displays the bid side's time-weighted average quantity in continuous trading in one instrument on this trading day.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.7 ctAtwBidQtyMtd

Description: This field displays the bid side's time-weighted average quantity in continuous trading in one instrument month-to-date.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.8 ctAtwSpreadAbsolute

Description: This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.9 ctAtwSpreadAbsoluteMtd

Description: This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.10 ctAtwSpreadBonusToMaxSpreadMtd

Description: This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.11 ctAtwSpreadPercentage

Description: This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.12 ctAtwSpreadPercentageBonusMtd

Description: This field displays the Average Time Weighted Spread with bonus in percent in continuous trading in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.13 ctAtwSpreadPercentageMtd

Description: This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.14 ctAtwSpreadToMaxSpread

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.15 ctAtwSpreadToMaxSpreadMtd

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.16 ctAvgQuotTimeMtd

Description: This field displays the average quotation time during continuous trading in one instrument month-to-date.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.17 ctAvgQuotTimeBonusMtdToTheSec

Description: This field shows the average quotation time during continuous trading with bonus in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

Format: alphanumeric 8

Where used:

- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.18 ctAvgQuotTimeMtdToTheSec

Description: This field shows the average quotation time during continuous trading in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

Format: alphanumeric 8

Where used:

- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.19 ctAvgTrdTimeMtd

Description: This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor

- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.20 ctAvgTrdTimeMtdToTheSec

Description: This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

Format: alphanumeric 8

Where used:

- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.21 ctQuotTime

Description: This field displays the quotation time during continuous trading in one instrument on this trading day.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.22 ctQuotTimeIssuer

Description: This field displays the quotation time during continuous trading in one instrument based on the Issuer's parameters on this trading day.

Format: TimeFormat

Where used:

- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.23 ctQuotTimeIssuerMtd

Description: This field shows the average quotation time during continuous trading in one instrument based on the Issuer's parameters month-to-date.

Format: TimeFormat

Where used:

- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.24 ctRateBonusMtd

Description: This field displays the participation rate with bonus during continuous trading in one instrument month-to-date.

Format: numeric 5, 2

Where used:

- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.25 ctRateIssuer

Description: This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument on this trading day.

Format: numeric 5, 2

Where used:

- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.26 ctRateIssuerMtd

Description: This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument month-to-date.

Format: numeric 5, 2

Where used:

- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.27 ctRateMtd

Description: This field displays the participation rate during continuous trading in one instrument month-to-date.

Format: numeric 5, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.28 ctRate

Description: This field displays the participation rate during continuous trading in one instrument on this trading day.

Format: numeric 5, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.29 ctTrdTime

Description: This field displays the continuous trading time excluding auctions and volatility interruptions in one instrument on this trading day.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.30 disableSMP

Description: This field indicates displays whether SMP functionality is enabled for a particular BU or not.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	TRUE	SMP is disabled
0	FALSE	SMP is enabled

Where used:

- RD205 SMP Group Status Report

5.31 enableExtendedPTRLCon

Description: This field indicates when this flag is enabled, the Extended Pre-Trade Risk Limit Consumption is the method used to calculate the PTRL Consumption, weighting Future Spread transactions with the Netting Coefficient.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	TRUE	The Extended Pre-Trade Risk Limit Consumption is enabled
0	FALSE	The Extended Pre-Trade Risk Limit Consumption is not enabled

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.32 fixLfCIOrdId

Description: This field contains the FIX LF client order id.

Format: alphanumeric 20

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail

5.33 liqClass

Description: This field displays the liquidity class of an equity.

Format: numeric 1

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.34 liqClassMtd

Description: This field displays the liquidity class of an equity month-to-date.

Format: numeric 1

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.35 nettCoeff

Description: The Netting Coefficient will be a weight assigned to Future Spread quantities in the context of the Pre-Trade Risk functionality.

Format: numeric 5,4

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.36 numAU

Description: This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.37 numAUMtd

Description: This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.38 numAUQuoted

Description: This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.39 numAUQuotedMtd

Description: This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.40 numOA

Description: This field displays the number of opening auctions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.41 numOAMtd

Description: This field displays the number of opening auctions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.42 numOAQuoted

Description: This field displays the number of quoted opening auction in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.43 numOAQuotedMtd

Description: This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.44 numQuotDays

Description: This field displays the number of quoting days in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor

5.45 numTradesDS

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.46 numTradesDSMtd

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.47 numTradesMM

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.48 numTradesMMMtd

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.49 numTradesParticipant

Description: This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.50 numTradesParticipantMtd

Description: This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.51 numTradesSMC

Description: This field shows the total number of trades during stressed market conditions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.52 numTradesSMCMtd

Description: This field shows the total number of trades during stressed market conditions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.53 numTrdDays

Description: This field displays the number of trading days in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.54 numUnitsDS

Description: This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.55 numUnitsDSMtd

Description: This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.56 numUnitsMM

Description: This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.57 numUnitsMMMtd

Description: This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker

- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.58 numUnitsParticipant

Description: This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.59 numUnitsParticipantMtd

Description: This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.60 numUnitsSMC

Description: This field shows the total number of traded units during stressed market conditions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.61 numUnitsSMCMtd

Description: This field shows the total number of traded units during stressed market conditions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM010 Performance Report Equities Regulated Market Maker

- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.62 numVola

Description: This field displays the number of volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.63 numVolaMtd

Description: This field displays the number of volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.64 numVolaQuoted

Description: This field displays the number of quoted volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.65 numVolaQuotedMtd

Description: This field displays the number of quoted volatility interruptions in one instrument month-to-date.

Format: numeric 13

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.66 offBookCmMaxCon

Description: This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.67 offBookCmMaxConTim

Description: This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.68 offBookExchMaxCon

Description: This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.69 offBookExchMaxConTim

Description: This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.70 offBookRiskGrpMaxCon

Description: This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.71 offBookRiskGrpMaxConTim

Description: This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.72 onBookCmMaxCon

Description: This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.73 onBookCmMaxConTim

Description: This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.74 onBookExchMaxCon

Description: This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.75 onBookExchMaxConTim

Description: This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.76 onBookRiskGrpMaxCon

Description: This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.77 onBookRiskGrpMaxConTim

Description: This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used:

- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5.78 participRateAU

Description: This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format: numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.79 participRateAUMtd

Description: This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

Format: numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.80 participRateOA

Description: This field displays the participation rate in the opening auction in one instrument on this trading day.

Format: numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.81 participRateOAMtd

Description: This field displays the participation rate in all opening auctions in one instrument month-to-date.

Format: numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.82 participRateVola

Description: This field displays the participation rate in volatility interruptions in one instrument on this trading day.

Format: numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.83 participRateVolaMtd

Description: This field displays the participation rate in volatility interruptions in one instrument month-to-date.

Format: numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.84 passiveTrdDSRate

Description: This field displays the passive value in the M account of one Designated Sponsor in relation to the passive value on T7 Xetra in one instrument on this trading day.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.85 passiveTrdValueDS

Description: This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument on this trading day.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.86 passiveTrdValueDSMtd

Description: This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument month-to-date.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.87 passiveTrdValueXETR

Description: This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument on this trading day.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.88 passiveTrdValueXETRMtd

Description: This field shows the total trading passive value displayed in the trading currency on Xetra in one instrument month-to-date.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor

5.89 pullInTime

Description: This field shall be required to capture the Pull-In time of Eurex EnLight quote.

Format: TimeFormat18

Where used:

- TE600 Eurex EnLight Maintenance

5.90 ratingInstrMtd

Description: This field displays the rating of Designated Sponsor in an instrument month-to-date.

Format: alphanumeric 5

Where used:

- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor

5.91 regulatoryLiquidInstr

Description: This field displays the Regulatory Liquid Instrument flag according to ESMA's definition.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	False	False
1	True	True

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.92 smcAtwAskQty

Description: This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.93 smcAtwAskQtyMtd

Description: This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.94 smcAtwBidQty

Description: This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.95 smcAtwBidQtyMtd

Description: This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.

Format: numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.96 smcAtwSpreadAbsolute

Description: This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.97 smcAtwSpreadAbsoluteMtd

Description: This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.98 smcAtwSpreadPercentage

Description: This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.99 smcAtwSpreadPercentageMtd

Description: This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.100 smcAtwSpreadToMaxSpread

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.101 smcAtwSpreadToMaxSpreadMtd

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.102 smcQuotTime

Description: This field displays the quotation time during stressed market conditions in one instrument on this trading day.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.103 smcQuotTimeMtd

Description: This field displays the aggregated quotation time during stressed market conditions in one instrument month-to-date.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.104 smcRate

Description: This field displays the participation rate during stressed market conditions in one instrument on this trading day.

Format: numeric 5, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.105 smcRateMtd

Description: This field displays the aggregated quotation time of Market Maker during stressed markets conditions in relation to aggregated duration of stressed market conditions in one instrument month-to-date.

Format: numeric 5, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.106 smcTrdTime

Description: This field displays the duration of stressed market conditions in one instrument on this trading day.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.107 smcTrdTimeMtd

Description: This field displays the aggregated duration of stressed market conditions in one instrument month-to-date.

Format: TimeFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.108 smpActionSide

Description: The field refers to the SMPActionSide that affected side for an SMP action. This attribute is only applicable for SMP Type B. The value "Incoming" refers to the cancellation of the quantity of only the incoming order due to SMP. The value "Resting" refers to the cancellation of the quantity of the resting order only due to SMP. The value "Both" refers to the cancellation of the quantity of the incoming and resting orders due to SMP. For SMP Type A this field will be empty.

Format: alphanumeric 8

Valid Values	Decodes	Description
1	INCOMING	SMP action applicable to only Incoming order
2	RESTING	SMP action applicable to only Resting order
3	BOTH	SMP action applicable to both Incoming and Resting order

Where used:

- RD205 SMP Group Status Report

5.109 smpGroupId

Description: The field smpGroupId denotes the SMP group ID of a SMP group. This ID uniquely identifies a SMP group within a market

Format: numeric 9

Where used:

- TC812 Daily Prevented Self-Matches
- TE812 Daily Prevented Self-Matches

5.110 smpGroupName

Description: The field refers to the textual name for a SMPGroup. The name uniquely identifies a SMP group within a market

Format: alphanumeric 30

Where used:

- TC812 Daily Prevented Self-Matches
- TE812 Daily Prevented Self-Matches

5.111 smpType

Description: The field refers to the smpType denotes the type of the SMP procedure applying to a market. The value 'A' refers to the currently used SMP procedure. Value 'B' refers to the SMP procedure for usage of Nodal and EEX markets.

Format: alphanumeric 2

Valid Values	Decodes	Description
1	A	SMP Type A
2	B	SMP Type B
3	NA	SMP Not Supported

Where used:

- RD205 SMP Group Status Report

5.112 totalCTAtwSpreadBonusToMaxSpreadDSMtd

Description: This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread across all instruments (total) of the Designated Sponsor month-to-date.

Format: numeric signed 10, 5

Where used:

- PM500 Rating Report Equities Designated Sponsor

5.113 totalCTAtwSpreadPercentageBonusDSMtd

Description: This field displays the Average Time Weighted Spread with bonus in percent in continuous trading across all instruments (total) of the Designated Sponsor month-to-date.

Format: numeric signed 10, 5

Where used:

- PM500 Rating Report Equities Designated Sponsor

5.114 totalCTAvgQuotTimeBonusDSMtdToTheSec

Description: This field shows the average quotation time during continuous trading with bonus across all instruments (total) of Designated Sponsor month-to-date. Format hh:mm:ss, not rounded but truncated.

Format: alphanumeric 8

Where used:

- PM500 Rating Report Equities Designated Sponsor

5.115 totalCTRateBonusDSMtd

Description: This field displays the participation rate with bonus during continuous trading across all instruments (total) of the Designated Sponsor month-to-date.

Format: numeric 5, 2

Where used:

- PM500 Rating Report Equities Designated Sponsor

5.116 totalRatingDSMtd

Description: This field displays the rating of Designated Sponsor across all instruments (total) month-to-date.

Format: alphanumeric 5

Where used:

- PM500 Rating Report Equities Designated Sponsor

5.117 tradingDate

Description: This field displays the trading date.

Format: DateFormat

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.118 tradingMonth

Description: This field shows the current trading month in format MM-YYYY, e.g. 12-2020.

Format: alphanumeric 7

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.119 trdValueDS

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.120 trdValueDSMtd

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 17, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.121 trdValueMM

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 17, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.122 trdValueMMTtd

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 17, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.123 trdValueParticipant

Description: This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 17, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.124 trdValueParticipantMtd

Description: This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 17, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.125 trdValueSMC

Description: This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument on this trading day.

Format: numeric 17, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.126 trdValueSMCMtd

Description: This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument month-to-date.

Format: numeric 17, 2

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.127 violDSDay

Description: This field displays the violation (V) of the requirements as Designated Sponsor on this trading day.

Format: alphanumeric 1

Valid Values	Decodes	Description
<space>, i.e. ' '	<space>, i.e. " "	No violation.
V	V	Violation.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.128 violDSMtd

Description: This field displays the violation (V) of the requirements as Designated Sponsor month-to-date.

Format: alphanumeric 1

Valid Values	Decodes	Description
<space>, i.e. ''	<space>, i.e. " "	No violation.
V	V	Violation.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

5.129 violFeeDay

Description: This field displays the violation (V) of the requirements for fee reimbursement on this trading day.

Format: alphanumeric 1

Valid Values	Decodes	Description
<space>, i.e. ''	<space>, i.e. " "	No violation.
V	V	Violation.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.130 violFeeMtd

Description: This field displays the violation (V) of the requirements for fee reimbursement month-to-date.

Format: alphanumeric 1

Valid Values	Decodes	Description
<space>, i.e. ''	<space>, i.e. " "	No violation.
V	V	Violation.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor

5.131 violMMDay

Description: This field displays the violation (V) of the requirements of the Market Maker on this trading day.

Format: alphanumeric 1

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.132 violMMMtd

Description: This field displays the violation (V) of the requirements of the Market Maker MTD.

Format: alphanumeric 1

Valid Values	Decodes	Description
<space>, i.e. ' '	<space>, i.e. " "	No violation.
V	V	Violation.

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

5.133 violMonths

Description: This field displays the number of months where minimum requirements were not met by Designated Sponsor in a row.

Format: alphanumeric 1

Valid Values	Decodes	Description
<space>, i.e. ' '	<space>, i.e. " "	No violation.
V	V	Violation.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6 Changed Fields

6.1 currSetlmtPrc_1

The Field format is changed as below:

- OLD: numeric 9, 5
- NEW: numeric 11, 5

Where used:

- TE930 T7 Daily Trade Statistics

6.2 currTypCod

The Field Description is changed as below:

- OLD: This field indicates the currency code based on the ISO standard.
- NEW: This field indicates the currency code based on the ISO standard. It contains the trading currency.

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD965 Specialist State Change
- TE545 Daily TES Maintenance
- TL001 System Transaction Overview
- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report

6.3 dealStatus

The following valid value will be changed:

OLD:

Valid Values	Decodes	Description
6	W	Deal status is Working

NEW:

Valid Values	Decodes	Description
6	H	Deal status is Hedging

Where used:

- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.4 dlyHghPrc

The Field format is changed as below:

- OLD: numeric 9, 5
- NEW: numeric 11, 5

Where used:

- TD930 Daily Trade Statistics

6.5 dlyHghPrcSignd

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TE930 T7 Daily Trade Statistics

6.6 dlyLowPrc

The Field format is changed as below:

- OLD: numeric 9, 5
- NEW: numeric 11, 5

Where used:

- TD930 Daily Trade Statistics

6.7 dlyLowPrcSignd

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TE930 T7 Daily Trade Statistics

6.8 errDescription

The following valid value description is changed:

OLD:

Valid Values	Decodes	Description
2		Duplicate record in database

NEW:

Valid Values	Decodes	Description
2		Duplicate short / long code combination in database

The following new valid value is added and is only valid from January 1 2022 onwards

Valid Values	Decodes	Description
25		Client long value already registered

Where used:

- TR160 Identifier Mapping Error
- TR162 Algo HFT Error
- TR165 DMA Error Report

6.9 eventStatus

The following new valid value is added.

Valid Values	Decodes	Description
5	SUSP	Suspended RfQ

Where used:

- TC600 Xetra EnLight Maintenance
- TE600 Eurex EnLight Maintenance

6.10 IstExchPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TD930 Daily Trade Statistics

6.11 IstSetlmtPrc_1

The Field format is changed as below:

- OLD: numeric 9, 5
- NEW: numeric 11, 5

Where used:

- TE930 T7 Daily Trade Statistics

6.12 IstTrdPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TE930 T7 Daily Trade Statistics

6.13 instrumentMnemonic

The Field Description is changed as below:

- OLD: This field contains the instrument mnemonic.
- NEW: This field contains an alternate identification of the instrument. In the cash market, it contains an abbreviation of the instrument's long name, which will remain constant. In the derivatives market, it contains the functional identification of the instrument, which may change in exceptional circumstances. These include - among others - Corporate Actions, which change the contained strike price or changes of the Trading Calendar, which might change the contained contract date.

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
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TD965 Specialist State Change
- TE530 Daily Quote Maintenance
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE548 Daily Compression 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
- TE910 T7 Daily Trade Activity
- TE930 T7 Daily Trade Statistics
- TR960 Regulatory Market Conditions Maintenance

6.14 maxRatioMarketDate

The Field Description is changed as below:

- OLD: This field contains the max value across all ISINs of the daily report defined as NoTransactionsDate/NoSecDate.
- NEW: This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsDate/noSecDate, i.e. "ratioMarketDate".

Where used:

- TR901 MiFID II Message Rate Report

6.15 maxRatioMarketMtd

The Field Description is changed as below:

- OLD: This field contains the max value across all ISINs of the daily report defined as NoTransactionsMTD/NoSecMTD.
- NEW: This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsMTD/noSecMTD, i.e. "ratioMarketMtd".

Where used:

- TR901 MiFID II Message Rate Report

6.16 maxRatioMarket12M

The Field Description is changed as below:

- OLD: This field contains the max value across all ISINs of the daily report defined as Transactions12M/TradingSec12M.
- NEW: This field contains the max value across all ISIN/currency combinations of the daily report defined as transactions12Month/tradingSec12Month i.e. "ratioMarket12M".

Where used:

- TR901 MiFID II Message Rate Report

6.17 noSecDate

The Field Description is changed as below:

- OLD: Daily number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.
- NEW: This field contains the daily number of seconds an ISIN/currency combination (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day

Where used:

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

6.18 noSecMtd

The Field Description is changed as below:

- OLD: 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.
- NEW: This field contains the month-to-date number of seconds an ISIN/currency combination (for Cash Markets) or Product (for Derivatives Markets) was available for trading on the respective reporting day.

Where used:

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

6.19 noTransactionsDate

The Field Description is changed as below:

- OLD: 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.
- NEW: This field contains the number of relevant order and quote messages per ISIN/currency combination (for Cash Market) or per Product (for Derivatives Market) each participant (member ID) sent to the exchange on the report date.

Where used:

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

6.20 noTransactionsDatelsin

The Field Description is changed as below:

- OLD: This fields sums up noTransactionDate over all participants of an investment firm.
- NEW: This new field sums up noTransactionDate over all participants/members of an investment firm in an ISIN/currency combination.

Where used:

- TR901 MiFID II Message Rate Report

6.21 noTransactionsMtd

The Field Description is changed as below:

- OLD: 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.
- NEW: This field contains the number of relevant order and quote messages for the report month per ISIN/currency combination (for Cash Markets) or per Product (for Derivatives Markets) for each participant send to the exchange.

Where used:

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

6.22 noTransactionsMtdIsin

The Field Description is changed as below:

- OLD: This field sums up noTransactionMtd over all participants of an investment firm.
- NEW: This field sums up noTransactionMtd over all participants/members of an investment firm in an ISIN/currency combination.

Where used:

- TR901 MiFID II Message Rate Report

6.23 opnPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TD930 Daily Trade Statistics
- TE930 T7 Daily Trade Statistics

6.24 ratioMarket12M

The Field Description is changed as below:

- OLD: 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).
- NEW: This field is defined as the sum of Transactions12M of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of tradingSec12Month of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Where used:

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

6.25 ratioMarketDate

The Field Description is changed as below:

- OLD: 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).
- NEW: This field is defined as the sum of noTransactionsDate of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Where used:

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

6.26 ratioMarketMtd

The Field Description is changed as below:

- OLD: 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).
- NEW: This field is defined as the sum of noTransactionsMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of noSecMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Where used:

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

6.27 ratioSingle12M

The Field Description is changed as below:

- OLD: 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.
- NEW: This field contains the ratio of an ISIN/currency combination (for Cash Market) or Products (for Derivatives Market) as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.

Where used:

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

6.28 ratioSingleDate

The Field Description is changed as below:

- OLD: 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".
- NEW: This field contains the ratio of an ISIN/currency combination on the respective date calculated by dividing "noTransactionsDate" by "noSecDate". Please consider all members of an investment firm by counting the sum of noTransactionsDate.

Where used:

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

6.29 ratioSingleMtd

The Field Description is changed as below:

- OLD: 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".
- NEW: This field contains the ratio of an ISIN/currency combination as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd". Please consider all members of an investment firm by counting the sum of noTransactionsMTD.

Where used:

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

6.30 reason

The below valid values are added.

Valid Values	Decodes	Description
104	NoOppPriceForMO	NO OPPOSITE PRICE FOR MARKET ORDER
105	VDOMat	VDO MATCH AT MIDPOINT

Where used:

- TC540 Daily Order Maintenance
- TE530 Daily Quote Maintenance
- TE540 Daily Order Maintenance
- TE590 CLIP Trading Indication

6.31 respondentsQuoting

The Field Name is changed as below:

- OLD: repondsentsQuoting.
- NEW: respondentsQuoting.

Where used:

- TC610 Xetra EnLight Best Execution Summary
- TE610 Eurex EnLight Best Execution Summary

6.32 secuPrvCIsPrc

The Field format is changed as below:

- OLD: numeric 10, 5
- NEW: numeric 11, 5

Where used:

- TD930 Daily Trade Statistics

6.33 sumFirmOtrExecOrdNo

The Field Description is changed as below:

- OLD: 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 and currency combination.
- NEW: This field contains the total number of all order and quote executions on firm level (all traders of all memberIDs) in an instrument (ISIN/currency combination).

Where used:

- TR101 MiFID II OTR Report

6.34 sumFirmOtrExecOrdVol

The Field Description is changed as below:

- OLD: 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.
- NEW: This field contains the total volume of all order and quote executions on firm level (all traders of all memberIDs,) in an instrument (ISIN/currency combination).

Where used:

- TR101 MiFID II OTR Report

6.35 sumFirmOtrOrdNo

The Field Description is changed as below:

- OLD: 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.
- NEW: This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).

Where used:

- TR101 MiFID II OTR Report

6.36 sumFirmOtrOrdVol

The Field Description is changed as below:

- OLD: 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.
- NEW: This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).

Where used:

- TR101 MiFID II OTR Report

6.37 tradingSec12M

The Field Description is changed as below:

- OLD: 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.

- NEW: This field contains the number of seconds per ISIN/currency combination defined as the sum of noSecDate during the last 12 months excluding the report month.

Where used:

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

6.38 transactions12M

The Field Description is changed as below:

- OLD: 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 months excluding the report month.
- NEW: This field contains the number of messages per ISIN/currency combination defined as the sum of noTransactionsDate of the last 12 months excluding the report month. For each participant (member ID).

Where used:

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

6.39 transactions12MIsin

The Field Description is changed as below:

- OLD: This field sums up transactions12M over all participants of an investment firm.
- NEW: This field sums up transactions12M over all participants/member of an investment firm in an ISIN/currency combination.

Where used:

- TR901 MiFID II Message Rate Report

6.40 undrLstClsPrc

The Field format is changed as below:

- OLD: numeric 9, 5
- NEW: numeric 11, 5

Where used:

- TE930 T7 Daily Trade Statistics

6.41 undrPrvClsPrc

The Field format is changed as below:

- OLD: numeric 9, 5
- NEW: numeric 11, 5

Where used:

- TE930 T7 Daily Trade Statistics

7 Deleted Fields

7.1 alphaOrderNo

This field is removed from below report:

Where used:

- TE530 Daily Quote Maintenance
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

7.2 exchCurrTypCod

This field is removed from below report:

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