T7 Release 6.0

XML Report Reference Manual

Production

Version: 1.0.8

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 2

Table of Contents

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 4

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 5

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 7

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 8

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 9

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 10

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 11

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 12

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 13

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 14

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 15

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 16

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 17

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 18

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 19

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 20

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 21

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Page 22

1   Introduction

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

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

. to explain the content of the reports, and

. to describe each report in detail

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

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

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

2   XML Trading Reports Concepts

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

2.1   XML Report Layout

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

2.1.1   Structures

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

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

Naming conventions for structures are:

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

2.1.2   Structure Members

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

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

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

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

2.1.3   Data Types

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

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

2.1.4   Rules for creating the XML Structure

2.1.4.1   Main Report Structure

The report XML structure is enclosed in the tag

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Trading Reports Concepts

Page 25

<rptName>

    <rptHeader>

     ...

    </rptHeader>

    <rptNameGrp>

     ...

    </rptNameGrp>

</rptName>

2.1.4.2 Substructures

Substructures are written to

<structureName>

    ...

</structureName>

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

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

2.1.4.3 Field Values

Field values are written as

    <fieldName>fieldValue</fieldName>

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

    <fieldName/>

Optional fields are omitted if no value is given.

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

Examples:

    <instNam>DBO</instNam>

    <text>430-11172   </text>

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

Example:

    <sumTrnLngQty>558</sumTrnLngQty>

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

Example:

    <valPerTick>1.0000</valPerTick>

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

Example:

       <sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure

- Data rows are shown in the sequence defined in the XML report

- Fields are shown in the sequence defined in the model

- Column widths are determined by the maximum of heading length and data field length

- Column headings are written into one line

- Spacing between columns is always one

- Underlines (indicating the column width) are provided for the field width of the first row

- Lines are wrapped, if they would be longer than 132 characters.

- Starting position for wrapped lines is one character indented from second field on the first line

2.1.5.2 Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format, independent of the report context. (i.e., the same field has the same format in all reports)

- The field column heading is determined by the field, independent of the report context (i.e., the same field has the same column heading in all reports).

- Alphanumeric values are displayed left-aligned with the original value retrieved from the XML Report data

- Numeric values are displayed right-aligned according to their field specific display format.

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Trading Reports Concepts

Page 27

The specific rules for numeric values are

- The decimal separator is a point

- No leading zeroes are displayed

- All decimal digits given by the field precision are displayed (e.g. 1.200 for precision 3)

- Per Default "minus signs" are written as postfix of the number (e.g. 123.45-)

- It is possible to have a thousand separator for the text format (e.g. 12,345,678.90)

2.2 Common Report Engine

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

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

3   Introduction to XML Reports

3.1   XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Introduction to XML Reports

Page 29

3.2 Structure cardinality

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

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

<u>structure</u>

or

<u>structure</u>, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

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

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

The following table provides the list of affected reports.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
Introduction to XML Reports

08.12.2017
Page 30

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Introduction to XML Reports

Page 31

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

4   XML Report Descriptions

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

CONFIG_IDENTIFIER	T7Rep 60.05.01
CONFIG_DATE	2017-12-08 15:26

4.1   CB Clearing Position and Transactions

4.1.1   CB042 Fee Per Executed Order

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 33

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

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

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

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

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

      Order No     VNo FeeTyp    FeeTypNam     Trader Trad Day DlyFeePerOrdr   OrderVol
------------------- --- ------ -------------- ------ -------- ------------ --------------
XXXXXXXXXXXXXXXXXXXX 999 XXX    XXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXX
                                                               ------------ --------------
Total Per Instrument:                                         9999999999.99 99999999999.99
                                                               ------------ --------------
Total Per Account Type:                                       9999999999.99 99999999999.99
                                                               ------------ --------------
Total Per Trading Currency (XXX) in EUR:                      9999999999.99 99999999999.99
                                                               ------------
Total Fees Per Exchange Member:                               9999999999.99
                                                                            --------------
Total Volume Per Exchange Member:                                           99999999999.99
                                                                            --------------
Total Number Of Orders Per Exchange Member:                                  9999999999999
```

4.1.2   CB050 Fee Overall Summary

Description   This report shows the current and previous day's fees in the billing currency
                         sorted by trading currency. In addition, it shows the fees produced currently,
                         in the previous month and all together during the year.

                         This report is available only for cash markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 36

cb050Grp4, repeated 1 ... variable times:

    cb050KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

    cb050Rec, repeated 1 ... variable times:

feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feePrvDayAmnt	m	FeePrevDayAmnt
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeCrtMthAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instrument:
sumInstMembFeeCrtDayAmnt	m	
sumInstMembFeeCrtMthAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Fees Per Trading Currency(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumMembFeePrvDayAmnt	m	Total Fees Per Exchange Member:
sumMembFeeCrtDayAmnt	m	
sumMembFeeCrtMthAmnt	m	
sumMembFeePrvMthAmnt	m	
sumMembFeeYtdAmnt	m	

Text Report Structure

```
Participant       Participant Long Name
----------- ----------------------------------------

   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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

XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999


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


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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 38

4.1.3   CB060 Fee Statement

Description   This report is produced at the end of the month and gives an overview on the current month's fees, order volume and order quantity.

The generated fees are divided into types and shown by instrument and account type for each trading currency converted into billing currency per participant. This report provides also a sum of order volume and number of orders per participant.

This report is available only for cash markets.

Frequency   Monthly.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 39

cb060Grp3, repeated 1 ... variable times:

    cb060KeyGrp3

acctTypGrp	m	Ac

    cb060Grp4, repeated 1 ... variable times:

      cb060KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

      cb060Rec, repeated 1 ... variable times:

feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

Text Report Structure

```
Participant        Participant Long Name
----------- ----------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Ac    Prod    Instrument         FeeTyp  FeeTypNam     FeeCrtMthBal      OrderVol      OrderQuant
--- ----------- ---------- ------------ ------ --------------- ---------------- -------------- -------------
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX  XXX   XXXXXXXXXXXXXXX 9999999999999.99 XXXXXXXXXXXXX  9999999999999
                                                              ---------------- -------------- -------------
Total Per Instrument:                                         9999999999999.99 99999999999.99 9999999999999
                                                              ---------------- -------------- -------------
Total Per Account:                                            9999999999999.99 99999999999.99 9999999999999
                                                              ---------------- -------------- -------------
Total Per Trading Currency (XXX) in EUR:                      9999999999999.99 99999999999.99 9999999999999
                                                              ----------------
Total Per Exchange Member:                                    9999999999999.99
                                                                               --------------
Total Volume Per Exchange Member:                                              99999999999.99
                                                                                             -------------
Total Number of Orders Per Exchange Member:                                                  9999999999999
                                                              ---------------- -------------- -------------
Total All Exchange Members:                                   9999999999999.99 99999999999.99 9999999999999
```

4.1.4   CB062 Designated Sponsor Refund

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 42

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 43

Text Report Structure

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

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

Currency  MktGrp
-------- --------
   XXX    XXXXXXXX

    Prod    Instrument
----------- --------- ------------
XXXXXXXXXXXX XXXXXXXXX XXXXXXXXXXXX

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 44

4.1.5   CB068 Transaction Overview

Description   This report provides participants information of different types of transactions (addition, modification or deletion) of orders and quotes performed.

The first part of the report contains a participant specific summary of generated transactions per transaction group and instrument. The second part of the report shows the number of transactions per transaction group for every session of the participant. The third part of the report shows the number of transactions per transaction group sorted by the participant's user.

This report is available only for cash markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 45

mktGrpNam	m	MktGrp
acctTypGrp	m	Ac
ordrQty1	m	Ordr
quotQty	m	Quo
totQty	m	Tot
sumMembOrdrQty1	m	Total:
sumMembQuotQty	m	
sumMembTotQty	m	

cb068Grp1Session, repeated 0 ... variable times:

dscr1	m	

cb068SessionRec, repeated 0 ... variable times:

sessionId	m	Session
ordrQty1	m	Ordr
quotQty	m	Quo
totQty	m	Tot
sumMembOrdrQty1	m	Total:
sumMembQuotQty	m	
sumMembTotQty	m	

cb068Grp1User, repeated 0 ... variable times:

dscr1	m	

cb068Grp2User, repeated 0 ... variable times:

cb068UserKeyGrp

user	m	Trader

cb068UserRec, repeated 1 ... variable times:

txnCnt	m	NoOfTrn
instrumentMnemonic	o	Instrument
mktGrpNam	o	MktGrp
acctTypGrp	o	Ac
txnTypNam	m	Trn
sumUserTxnCnt	m	Trdr Tot:
sumMembTxnCnt	m	Total:

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 46

Text Report Structure

```
Participant      Participant Long Name
----------- ---------------------------------------
  XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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



---------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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



---------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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



---------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 47

4.1.6   CB069 Transaction Report

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

                           Please note that transactions carried out on the Eurex Classic system (i.e. off-
                           book trading and clearing-related functionality) are not included in this report.

                           This report is available only for derivative markets.

Frequency   Daily (additional intra-day reports).

Availability   This report is available for all members.

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

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

cb069BusUnitGrp, repeated 1 ... variable times:

  cb069BusUnitKeyGrp

    businessUnitGrp

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

cb069SessionGrp, repeated 1 ... variable times:

  cb069SessionRec, repeated 1 ... variable times:

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

cb069UserGrp, repeated 1 ... variable times:

  cb069UserKeyGrp

userId1	m	User

  cb069UserRec, repeated 1 ... variable times:

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 49

Text Report Structure

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

   Prod    Limit Type Transactions Count Ordered Volume Orders Count  Trades Count  Traded Volume
----------- ---------- ----------------- -------------- ------------- ------------- -------------
XXXXXXXXXXX XXXXXXX         999,999,999 XXXXXXXXXXXX  9999999999999 9999999999999 XXXXXXXXXXXX

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

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 50

4.1.7 CB080 Monthly Fee and Rebate Statement

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 51

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

Text Report Structure

```
Participant       Participant Long Name
----------- ----------------------------------------

   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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



Fees:
-----


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



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


ETI/NP Rebate Details:

 Cumulated Vol   Unrebated Fee  Reb in %  ETI Rebate     Fee after Reb
-------------- --------------- -------- -------------- --------------
999999999999999 999999999999.99 999.9999 -99999999999.99 999999999999.99


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



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


FeeTyp    FeeTypNam                              Amount
------ --------------                        --------------
 XXX   XXXXXXXXXXXXXX                         -99999999999.99


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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 53

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


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



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

4.2   RD Trading RDS Reports

4.2.1   RD110 User Profile Maintenance

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 55

      <u>rd110Grp3</u>, repeated 1 ... variable times:

        <u>rd110KeyGrp3</u>

recTypCod	m	(XML only)

        <u>rd110Rec1</u>, repeated 0 ... variable times:

secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value

        <u>rd110Rec2</u>, repeated 0 ... variable times:

secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
mktGrpNam	m	MktGrp
entRole	m	Role

        <u>rd110Rec3</u>, repeated 0 ... variable times:

secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
tesType	m	TES Type
tesEligibility	m	TES Eligibility
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

Text Report Structure

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


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


 SecuAdmin  UpdCod Upd date Upd Time PrvUpdDat        FieldName            Previous Value
           New Value
----------- ------ ------- ------- --------- --------------------------- -------------------------------
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
           XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 57

4.2.2 RD115 User Profile Status

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

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

usrGroup	o	Grp
level	o	Lvl
logNam	o	Login
isUSFlg	o	US
effStatus	o	EffSts
delProtected	o	DelProt
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct
enableBESTAcct	o	Enable BEST Acct
enableRisklessPrincipalAcct	o	Enable R Acct
maxOrderValue	o	MaxOrdrVal
maxOrdrQty	o	MaxOrdrQty
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc

rd115Grp3, repeated 0 ... variable times:

    rd115KeyGrp3

mktGrpNam	m	MktGrp

    rd115Rec2, repeated 0 ... variable times:

entRole	m	Role

rd115Grp4, repeated 0 ... variable times:

tesType	m	TES Type
tesEligibility	m	TES Eligibility

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 59

Text Report Structure

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


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


Category              Grp Lvl   Login    US EffSts DelProt Enable P Acct Enable A Acct Enable M Acct Enable BEST Acct
                      Enable R Acct    MaxOrdrVal       MaxOrdrQty Settl Acct                         Settl Loc
-------------------------- --- --- ---------- -- ----- ------ ------------ ------------- ------------- ----------------
XXXXXXXXXXXXXXXXXXXXXXXXXXX XXX  X  XXXXXXXXXXX X   X     X         X            X             X             X
                         X      9,999,999,999.99999999+ 999999      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX


 MktGrp
--------
XXXXXXXX


  Role
---------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 60

4.2.3 RD120 User Transaction Size Limit Maintenance

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

                        This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 61

rd120Rec, repeated 1 ... variable times:

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

Text Report Structure

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


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


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

4.2.4   RD125 User Transaction Size Limit Status

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

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 64

userNumericId	o	Trader Id

<u>rd125Rec</u>, repeated 1 ... variable times:

mktGrpNam	m	MktGrp
product	m	Prod
maxOrdrQty	m	MaxOrdQty
maxCalSprdQty	m	MaxCalSprdQty
maxTESQty	m	Max TES Qty
effMaxOrdrQty	m	EffMaxOrdQty
effMaxCalSprdQty	m	EffMaxCalSprdQty
effMaxTESQty	m	EffMaxTESQty
totUserProd	o	Total Assigned Products

Text Report Structure

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


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 65

4.2.5   RD130 Trade Enrichment Rule Maintenance

Description   This report provides an overview of all changes made to trade enrichment
rules during the business day (deletions, additions, modifications).

The report is split per market participant, business unit and rule, and is sorted
per rule, update action and time.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 66

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

Text Report Structure

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


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 67

4.2.6 RD135 Trade Enrichment Rule Status

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

XML Report Structure	M/O	Text Report Heading
rd135		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd135Grp, repeated 0 ... variable times:		
rd135KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd135Grp1, repeated 1 ... variable times:		
rd135KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd135Grp2, repeated 1 ... variable times:		
rd135KeyGrp2		
tradeEnrichmentRuleId	m	Rule ID
rd135Rec, repeated 1 ... variable times:		
validityFlg	m	Valid
account	o	Ac
accountName	o	Account Name
freeText1	o	Text1

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 68

freeText2	o	Text2
freeText3	o	Text3
freeText4	o	Text 4
opnClsCod	o	O
clearingTakeUpMember	o	TakeUpMbr
cooperationPartner	o	Coop Part.
ordOriginFirm	o	Ext.Memb.
beneficiary	o	Beneficiary
totBURules	o	Total Defined Rules

Text Report Structure

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


Valid Ac        Account Name         Text1        Text2       Text3         Text 4       O TakeUpMbr Coop Part. Ext.Memb.
     Beneficiary
----- --  ------------------------------  -----------  -----------  -----------  ----------------  - --------- ---------- ---------
   X    XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXXXXXXXX  XXXXXXXXXXX  XXXXXXXXXXX  XXXXXXXXXXXXXXXX X   XXXXX      XXXX      XXXXXX
     XXXXXXXXX
                    -----
Total Defined Rules 99999
```

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 69

4.2.7   RD140 Pre-trade Limits Maintenance - Trading Participant

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 70

audtValAfter	o	New value

rd140Grp2, repeated 0 ... variable times:

  rd140KeyGrp2

product	o	Product

  rd140Rec2

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

rd140Grp3, repeated 0 ... variable times:

  rd140KeyGrp3

sessionId	m	Session ID

  rd140Rec3, repeated 0 ... variable times:

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

rd140Grp4, repeated 0 ... variable times:

  rd140KeyGrp4

product	o	Product

  rd140Rec4

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

totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 71

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 72

Text Report Structure

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

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

UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName                 Previous value
       New value
------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   Product    UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName                 Previous value
              New value
------------ ------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName                 Previous value
       New value
------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   Product    UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName                 Previous value
              New value
------------ ------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                         ------
Total Business Unit Add 99,999
                            ------
Total Business Unit Change 99,999
                            ------
Total Business Unit Delete 99,999
                      ------
Total Participant Add 99,999
                         ------
Total Participant Change 99,999
                         ------
Total Participant Delete 99,999
```

4.2.8 RD145 Pre-trade Limits Status - Trading Participant

Description
This report lists the current status of all pre-trade limits defined by the trading participant per business unit and session. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

This report is available only for derivative markets.

Frequency
Daily.

Availability
This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 74

maxNoBookOrdersPerFutureSes	o	All Futures (Session)
maxNoBookOrdersPerOptionSes	o	All Options (Session)

rd145Grp4, repeated 0 ... variable times:

   rd145KeyGrp4

product	o	Product

   rd145Rec4

maxNoBookOrdersSes	o	Product Specific (Session)

Text Report Structure

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


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


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


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


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 75

4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

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

                           This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for clearing members only.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 76

Text Report Structure

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

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


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

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 78

instrumentSubType	o	SubType

ta113GrpRec, repeated 1 ... variable times:

instrumentId	m	Instrument ID
instrumentMnemonic	m	Instrument Mnemonic
numberOfLegs	m	Legs

instrumentLegGrp, repeated 0 ... variable times:

instrumentId	m	Leg ID
instrumentMnemonic	m	Leg Mnemonic
buyCod	m	B/S
ratio	m	Ratio

underlyingLegGrp, repeated 0 ... variable times:

product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
undPrice	o	undLegPrice

flxInstrGrp, repeated 0 ... variable times:

flxCntrIdGrpT7

cntrClasCod	o	FlxContract
product	m	
cntrExpDat	m	
flxOptCntrExerPrc	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	m	
flxCntrSynProdId	o	SynP

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 79

Text Report Structure

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


  Instrument ID           Instrument Mnemonic        Legs
------------------ --------------------------------------- ----
99999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  99


    Leg ID                Leg Mnemonic          B/S  Ratio
------------------ --------------------------------------- ---- -----
99999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999


  Und Prod     Und Leg ID           Und Leg Mnemonic        B/S  Ratio undLegPrice
------------ ------------------ --------------------------------------- ---- ----- ----------
XXXXXXXXXXXX 99999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999 +9999.99999


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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 80

4.3.2 TA114 Variance Futures Parameter

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

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

instrumentMnemonic	m	Instrument Mnemonic
expDat	m	Expiration Date

instHistoryGrp, repeated 1 ... variable times:

instTradDat	m	Inst Date
clearingPriceOffset	m	Price Offset
totalNoTradingDays	m	Tday
elapsedNoTradingDays	m	Eday
standardVar	m	Standard Var
standardVol	m	Std Vol
realisedVar	m	Realised Var
realisedVol	m	Rea Vol
underlyingPrice	m	UndPrc
expRat	m	expRat
discFactor	m	DiscFactor
armvm	m	ARMVM
settlementVol	m	Sett Vol
settlementPrc	m	Settlement Prc
instManual	m	IM

Text Report Structure

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


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


   Instrument ID            Instrument Mnemonic          Expiration Date
------------------- --------------------------------------- ---------------
9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    31-12-09


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

4.3.3   TA115 Total Return Futures Parameters

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 83

fundingRate	m	Funding Rate
dailyFunding	m	Day Funding
accruedFunding	m	Acc Funding
distributionIndex	m	Distri Index
dailyDistribution	m	Day Distribu
accruedDistribution	m	Acc Distribu
underlyingIndex	m	Under Index

ta115InstrumentGrp, repeated 0 ... variable times:

instKeyGrp

instrumentId	m	Instrument ID
instrumentMnemonic	m	Instrument Mnemonic
expDat	m	Expiration Date

ta115InstrumentRec, repeated 1 ... variable times:

instBusDate	o	Inst Date
expSettlDate	m	ExpS Date
daysToMaturity	m	DMat
prelimIndex	m	Prelim Index
finalIndex	m	Final Index
settlSpread	m	Settl Spread
settlBasis	m	Settl Basis
settlClgPrc	m	Settl Price

Text Report Structure

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


Prod Date Ann BDO Settl Date FD  Funding Rate   Day Funding    Acc Funding    Distri Index   Day Distribu   Acc Distribu
          Under Index
--------- --- --- ---------- -- -------------- -------------- -------------- -------------- -------------- --------------
31-12-09  999 +99  31-12-09  99 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999
          +999999.999999


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


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

4.4   TC Order and Quote Maintenance

4.4.1   TC230 Cross and Quote Requests

Description   For each market participant and for each exchange, this report lists all Cross
                         Trade Announcement and Request For Quote requests entered during the day.

                         Reports are grouped per Business Unit, Trader and Request Type and sorted
                         per Product, Instrument Type, Instrument ID and Request Time.

                         This report is available only for cash markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 85

<u>tc230Grp3</u>, repeated 1 ... variable times:

   <u>tc230KeyGrp3</u>

      reqType   m   Type

   <u>tc230Grp4</u>, repeated 1 ... variable times:

      <u>tc230KeyGrp4</u>

         product   m   Product

         instrumentType   m   InstType

         instrumentId   m   Instrument Id

         instrumentMnemonic   m   Instrument Mnemonic

      <u>tc230Rec</u>, repeated 1 ... variable times:

         reqTime   m   Time

         buyCod   o   B/S

         reqQty   o   Quantity

Text Report Structure

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


  Product    InstType   Instrument Id    Instrument Mnemonic     Time       B/S  Quantity
-----------  --------  --------------------  -------------------  -----------------  ----  ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999     XXXXXXXXXX      XXXXXXXXXXXXXXXXXX XXXX 999999999
```

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 86

4.4.2 TC540 Daily Order Maintenance

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 87

<u>instrumentGrp</u>

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

<u>tc540Rec</u>, repeated 1 ... variable times:

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 88

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 89

Text Report Structure

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


 Product    InstType    Instrument Id           Instrument Mnemonic            isinCod     wknNo
            Instrument Name             Curr
------------ -------- -------------------- ----------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX


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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 90

4.4.3 TC550 Open Order Detail

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017
XML Report Descriptions

Page 91

tc550KeyGrp3

instrumentGrp

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

tc550Rec, repeated 1 ... variable times:

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

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

Text Report Structure

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


  Product   InstType   Instrument Id            Instrument Mnemonic          isinCod      wknNo
            Instrument Name              Currency
------------ -------- ------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXX XXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX


    Order ID      Version No Client Identifier    Invest Identifier   Invest Qualifier  Exec Identifier    Exec Qualifier
            LiqProvActivity B   Typ   Size InitialDisplayQty RandomLowQty RandomHighQty   LimPrc    TrgPrc
            TrailingStopAbsPrice TrailingStopPricePct ExecQty   VDO Prc Best Execution Trg P Res Entry Date
            Entry Time         Priority Date Prority Time     Exp Expiry Date UsrOrdrNmbr    Text       TC
            ClientRef           Session FixClOrdId         SMP-ID
------------------- ---------- ------------------- ------------------- --------------- ------------------- -------------
XXXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX   XXXXXXX    XXXXXXXXXXXXXXXXXXX    XXXXXX
            X         XXXX XXX 999,999         999,999     999,999     999,999 9999.99999+ 9999.99999+
              9999.99999+          9999.99 999999 9999.99999+ XXXXX      XXX X XXX 31-12-09
            XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09   XXXXXXXXXXXXXXX XXXXXXXXXXXXX XX
            XXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXX 9999999999
                              -------------------
Total Open Buy Orders          999,999,999
                              -------------------
Total Open Buy Volume          999,999,999
                              -------------------
Total Open Sell Orders         999,999,999
                              -------------------
Total Open Sell Volume         999,999,999
```

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 93

4.4.4 TC810 T7 Daily Trade Confirmation

Description This report contains an inventory of all trades matched by a market participant during a trading day. Identified by their deal item, trades are aranged by market participant, trader, product, simple instrument and clearning account. The trades are sorted by execution time. Trade statistics(i.e number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	**M/O**	**Text Report Heading**
tc810		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc810Grp, repeated 0 ... variable times:		
tc810KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc810Grp1, repeated 1 ... variable times:		
tc810KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	Clearing Member
membCcpClgIdCod	o	CCP Clearing Member
settlAcct	m	StlIdAct
settlLocat	m	StlIdLoc
settlCurr	o	StlCurr

tc810Grp2, repeated 1 ... variable times:

  tc810KeyGrp2

    user   m   Trader

  tc810Grp3, repeated 1 ... variable times:

    tc810KeyGrp3

      product   m   Product

    tc810Grp4, repeated 1 ... variable times:

      tc810KeyGrp4

        instrumentGrp

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

      tc810Rec, repeated 1 ... variable times:

Field		Description
time18	m	Time
tradeType	m	Type
matchEvent	m	Event
matchStep	m	Step
matchDeal	m	Deal
parentDeal	o	Parent Deal
dealItem	m	Item
tradeNumber	o	TradeNo
exchangeOrderId	m	OrdrNo
versionNo	m	Version No
acctTypGrp	m	Account
buyCod	m	B
ordrPrtFilCod	m	P/F
execQty	m	ExecQty
execPrc	m	Prc
volDiscPrc	o	VDO Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	m	Exp
tradingRestriction	o	Res
exchRat	o	Exchange Rate
settlAmnt	o	StlAmt
settlDat	m	StlDat

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

Text Report Structure

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

  BU              BU Long Name             BU Identifier Clearing Member CCP Clearing Member
        StlIdAct                  StlIdLoc StlCurr
-------- --------------------------------------- ------------ --------------- ------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999      XXXXX           XXXXX
        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX    XXX

Trader
------
XXXXXX

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

  Product    InstType   Instrument Id             Instrument Mnemonic           isinCod     wknNo
             Instrument Name
----------- -------- -------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

     Time      Type   Event     Step      Deal    Parent Deal  Item    TradeNo      OrdrNo      Version No Account
               B    P/F ExecQty      Prc   VDO Prc Typ     LimPrc Exp Res    Exchange Rate    StlAmt StlDat
               CtpyStlLoc Ctpy  CtpyAct              UsrOrdrNmbr     Text
               TradingVenueTransactionIdentificationCode      BU Obo   Trader Obo
------------------ ---- --------- --------- ---------- ---------- --------- --------- -------------------- ---------- -------
XXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999  9999999999  9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXX 999999999   XXX
            XXXX X    999999 9999.99999+ 9999.99999+ XXX 9999.99999+ XXX XXX 9999999.999999999 9999999999.99 31-12-09
            XXX        XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXX
                              -----------
Trader Total Instruments Bought:    999,999,999
                              -----------
Trader Total Instruments Sold:      999,999,999
                              -----------
Member Total Instruments Bought per BU:  999,999,999
                              -----------
Member Total Instruments Sold per BU:    999,999,999
```

4.4.5   TC812 T7 Daily Prevented Self-Matches

Description   This report contains the prevented self matches during a trading day. The
                        structure of this report is similar to TC810. The prevented self matches are
                        identified by their transaction times. They are arranged by market participant,
                        trader, product, simple instrument and sorted by transaction time.

                        Prevented self-match statistics (i.e number of buy and sell prevented self-
                        matches and the corresponding accumulated quantities) are provided at the
                        end of the report.

                        This report is available only for cash markets.

Frequency   Daily.

Availability   This report is available for all members.

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

tc812KeyGrp3

   product   m   Product

tc812Grp4, repeated 1 ... variable times:

  tc812KeyGrp4

    instrumentGrp

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

  tc812Rec, repeated 1 ... variable times:

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 99

Text Report Structure

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


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


Trader
------
XXXXXX


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


  Product    InstType   Instrument Id              Instrument Mnemonic          isinCod      wknNo
              Instrument Name
------------ -------- ------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


      Time       Type      Order ID      Version No  SMP-ID   B  Smp Deleted Qty Deleted Qty Trade Prc  Typ   LimPrc     Exp
              Res ClMbr Customer     UsrOrdrNmbr    Text        TC
----------------- ---- -------------------- ---------- ---------- ---- --------------- ----------- ----------- --- ----------- ---
XXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX  999999999 9999999999 XXXX           999999      999999 9999.99999+ XXX 9999.99999+ XXX
             XXX XXXXX XXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXX XX
                         ---------- -----------
Total Buy Prevented Self-Matches 999,999,999 999,999,999
                         ---------- -----------
Total Sell Prevented Self-Matches 999,999,999 999,999,999
```

4.4.6 TC910 T7 Daily Match Step Activity

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

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

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

Text Report Structure

```
 Product    InstType  Instrument Id        Instrument Mnemonic             isinCod      wknNo
                      Instrument Name
------------ -------- ------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 102

4.5 TD Trading Volumes And Performance

4.5.1 TD930 Daily Trade Statistics

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

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

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

Text Report Structure

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

4.5.2 TD940 Daily Regular Market Making Quote Request Performance

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.3   TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

Description   This report describes the on-request liquidity provisioning quality for the
                         Basis Building Block (BBB) Liquidity Provisioning of a member by
                         comparing the number of quote requests of the day to the number of quote
                         request violations of the member.

                         This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 107

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 108

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 109

Text Report Structure

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


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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 110

4.5.5   TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

Description   This report describes the on-request strategy liquidity provisioning quality for
                     the Strategy (Complex Instruments) Building Block (CBB) of a member
                     comparing the number of strategy quote requests of the day to the number of
                     quote request violations of the member.

                     This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

Text Report Structure

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


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Descriptions

08.12.2017
Page 111

4.5.6   TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

                           This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

Text Report Structure

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


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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 112

4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

Text Report Structure

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


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

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

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 115

Text Report Structure

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


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

4.5.9   TD947 MTD - Advanced Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 117

Text Report Structure

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


PACKAGE: XXXXX


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

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

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

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	M/O	Text Report Heading
td948		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td948Grp, repeated 0 ... variable times:		
td948KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	o	REPORTINF PERIOD
repPerToDat	o	
td948Grp1, repeated 0 ... variable times:		
td948KeyGrp1		
product	m	PRODUCT ID
td948Rec, repeated 1 ... variable times:		
businessDay	m	BUSINESS DAY
quoReqTot	o	QUOTE REQUEST TOTAL
dayCutLim	o	DAY CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPINSES
quoReqViol	o	QUOTE REQUEST VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

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

<u>Text Report Structure</u>

```
EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

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


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


MONTHLY                                                                <=
REQUIREMENT:                                                           99.99%

FULFILLED:                                                             XXX
```

4.5.11   TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

                     This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 121

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXXX

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


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


 MONTHLY                                                                     <=
 REQUIREMENT:                                                                99.99%

 FULFILLED:                                                                  XXX
```

4.5.12   TD954 Stressed Market Conditions

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

                           This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

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

Text Report Structure

```
EXCHANGE MEMBER                                        CLEARING MEMBER
--------------- ----------------------------------------------- ---------------
    XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     XXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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

4.5.13   TD955 Building Block Liquidity Provider Measurement

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

                        This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	**M/O**	**Text Report Heading**
td955		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td955Grp, repeated 0 ... variable times:		
td955KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td955Grp1, repeated 1 ... variable times:		
td955KeyGrp1		
packCod	m	PACKAGE
nbrToBeQuot	o	NUMBER OF OPTIONS TO BE QUOTED
mthPackReq	o	MONTHLY PACKAGE REQUIRE-MENT
td955Grp2, repeated 1 ... variable times:		
td955KeyGrp2		
product	m	PRODUCT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
covReq	o	COVERAGE REQUIREMENT
td955Rec, repeated 1 ... variable times:		

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 125

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

Text Report Structure

```
EXCHANGE MEMBER                                      CLEARING MEMBER
--------------- ---------------------------------------------- ---------------
    XXXXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     XXXXX
               XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


PACKAGE NUMBER OF OPTIONS TO BE QUOTED MONTHLY PACKAGE REQUIREMENT
------- ------------------------------ --------------------------
XXXXX                 99999                      99999


   PRODUCT   EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED COVERAGE REQUIREMENT
------------ ------------------------ -------------------- --------------------
XXXXXXXXXXXX          99999                  99999                99999

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

4.5.14   TD956 Basis Building Block Liquidity Provider

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 128

sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED

td956Rec, repeated 1 ... variable times:

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

Text Report Structure

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


PRODUCT: XXXX


PROGRAM: XXXXX


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

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

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

FULFILLED:                                                    XXX         XXX        XXX          XXX
```

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 129

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

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 130

td957Grp2, repeated 1 ... variable times:

   td957KeyGrp2

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

   td957Rec, repeated 1 ... variable times:

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 131

Text Report Structure

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


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


MONTHLY:                        >=                              >=
PACKAGE REQUIREMENT:            99999                           99999


FULFILLED:                      X                               X


PRODUCT: XXXX


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

DAY         PROD.TIME     ACCUM.TIME    REQUIREMENT   COVERED TIME  VIOLATION    VOLUME QR VIOL.PERC.
----------  ------------- ------------- ------------- ------------- ---------    --------- ------------

2009-12-31  9999:59:59.99 9999:59:59.99 9999:59:59.99 9999:59:59.99   99999        99999     999.99%
=====================================================================================================

TOTALS:     9999:59:59.99 9999:59:59.99 9999:59:59.99 9999:59:59.99   99999        99999     999.99%

                                                      ============= =========  ========= ============


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


FULFILLED:                                              XXX          XXX         XXX         XXX
```

4.5.16 TD959 Designated Market Making Measurement

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 133

sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED

<u>td959Rec</u>, repeated 1 ... variable times:

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 134

Text Report Structure

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


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


MONTHLY:                        >=                              >=
PACKAGE REQUIREMENT:            99999                           99999


FULFILLED:                      X                               X


PRODUCT: XXXX


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

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

                                                       ============= ========= ========= ============


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


FULFILLED:                                              XXX           XXX       XXX         XXX
```

4.5.17   TD980 Excessive System Usage Report

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

XML Report Structure	M/O	Text Report Heading
td980		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td980Grp, repeated 0 ... variable times:		
td980KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
td980ProdGrp, repeated 1 ... variable times:		
td980KeyGrp1		
product	m	Product
td980ProdRec1, repeated 1 ... variable times:		
trDay	m	TRADING DAY
tradVolume	m	TRADED VOLUME
td980ProdRec2, repeated 1 ... variable times:		
trDay	m	TRADING DAY

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

Text Report Structure

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

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

TRADING DAY TRADED VOLUME
----------- -------------
 31-12-09   999999999999


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

4.5.18   TD981 Month-to-Date OTR

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

XML Report Structure	M/O	Text Report Heading
td981		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td981Grp, repeated 0 ... variable times:		
td981KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
td981Rec1, repeated 1 ... variable times:		
totTrdDays	m	Total trading days in the current month
mtdDays	m	Trading Days (Month-to-Date)
td981Grp1, repeated 1 ... variable times:		
td981KeyGrp1		
product	m	Product
td981Rec2, repeated 1 ... variable times:		
trDay	m	TRADING DAY
mmPrgrmCod	o	MM PROGRAM
mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE

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

Text Report Structure

```
Participant        Participant Long Name
----------- ----------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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


TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR   MM-BASE    TRADED VOLUME VOL FACTOR QUOTE PERFORMANCE QUOTE SIZE QUALITY
            SPREAD QUALITY FLOOR TYPE         FLOOR VOLUME LIMIT VOLUME LIMIT (MtD) ORDERED VOLUME (MtD)
            ORDER TO TRADE RATIO (MtD)
----------- ---------- ---------- ------- ------------ ------------ ------------- ---------- ---------------- ------------------
 31-12-09    XXXX       XXXXX     99.9999      9.9999 999999999999  999999999999     9999          9.9999       999999999999
            9.9999 XXXXXXXXXXXX 999999999999 999999999999     999999999999      9999999999999
                      999.9999
```

4.5.19   TD982 Special Report French Equity Options

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

                         This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 140

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

Text Report Structure

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


PRODUCT: XXXX


PACKAGE: XXXXX


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


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

MONTHLY REQUIREMENT:                                   9999:59:59.99

DISCLAIMER:
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.5.20   TD983 Regulatory Market Making MTD

Description   This MTD report displays the fulfilment of the Regulatory Market Maker
                       requirements according to MiFID2 / Commission Delegated (EU) 2017/578
                       (CDR).

                       The report is split per customer and product. Per product and day, it lists the
                       number of instruments that fulfil the requirements of the CDR. It displays the
                       MTD number or days where the requirement is fulfilled and the fulfilment
                       status for the monthly average.

                       This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	M/O	Text Report Heading
td983		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td983Grp, repeated 0 ... variable times:		
td983KeyGrp		
membExchIdCod	m	Exchange Member
membExchIdNam	m	
membClgIdCod	m	Clearing Member
membClgIdNam	m	
totTrdDays	m	Trading Days In Month
mtdDays	m	Trading Days MTD
halfMtdDays	m	Half Of Trading Days MTD
rmmFulfInd	m	RMM Fulfilment MTD
td983Grp1, repeated 1 ... variable times:		
td983KeyGrp1		
product	m	Product
td983Rec, repeated 1 ... variable times:		
factDat	o	Day

noRmmInstrumentsFulfilled	o	Number of Instruments Fulfilled
noRmmMtdDaysFulfilled	o	MTD Days Fufilled
rmmMtdFulfilmentPct	o	MTD Fulfilment (%)

Text Report Structure

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

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

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

4.6   TE TES, Order and Quote Maintenance

4.6.1   TE535 Cross and Quote Requests

Description   For each market participant and for each exchange, this report lists all Cross
                      Trade Announcement and Request For Quote requests entered during the day.

                      Reports are grouped per Business Unit, Trader and Request Type (CTA for
                      Cross Trade Announcement or RFQ for Request for Quote) and sorted per
                      Product, Instrument Type, Instrument ID and Request Time.

                      Note that RFQ requests automatically generated by the Matching Engine are
                      not listed on this report.

                      This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 144

te535Grp2, repeated 1 ... variable times:

  te535KeyGrp2

    user   m   Trader

  te535Grp3, repeated 1 ... variable times:

    te535KeyGrp3

      reqType   m   Type

    te535Grp4, repeated 1 ... variable times:

      te535KeyGrp4

        instrumentGrp

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

      te535Rec, repeated 1 ... variable times:

reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

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


 Product    InstType  Instrument Id        Instrument Mnemonic           isinCod      wknNo
                                            Instrument Name         Time       B/S   Quantity
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
                      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXX 999999999
```

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 145

4.6.2 TE540 Daily Order Maintenance

Description   For each market participant and for each exchange, this report lists all orders regularly entered, traded, changed or deleted during the day.

The report is split per business unit, session and trader and sorted per product, instrument type, instrument and time.

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 146

<u>instrumentGrp</u>

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

<u>te540Rec</u>, repeated 1 ... variable times:

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

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

<u>clearingData</u>

  <u>commonClearingData</u>

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

  <u>legClearingGrp</u>

    <u>leg1Grp</u>

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

    <u>leg2Grp</u>

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

    <u>leg3Grp</u>

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

    <u>leg4Grp</u>

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

    <u>leg5Grp</u>

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 148

Text Report Structure

```
Participant      Participant Long Name          BU           BU Long Name              BU Identifier  Session
        Trader
-----------  ------------------------------------ -------  ----------------------------------- ------------ ---------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999 999999999
        XXXXXX


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


     Time           Order ID      Order No    Client Identifier   Invest Identifier  Invest Qualifier  Exec Identifier
        Exec Qualifier LiqProvActivity Commodity Hedging Flag RegOrderEvent Act              Reas B/S  Typ     Size
             LimPrc       TrgPrc ExecQty     ExecPrc Trg I D P Res Entry Date Entry Time        Priority Date
        Prority Time     Exp Expiry Date BU Obo   BU Obo Long Name                   Trader Obo
        ClientRef        TC     SMP-ID Crossed Rule Id Take Up Mbr OrgFirm Beneficia C Compliance Info      OCC
        Flex Account Info             Text 1     Text 2     Text 3      Leg 1 Leg 2 Leg 3 Leg 4 Leg 5
------------------ -------------------- ----------- -------------------- -------------------- --------------- --------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX   XXXXXX     XXXXXXXXXXXXXXXXXXXX
        XXXXXXX      X          XXXXX              XXXX       X   XXXXXXXXXXXXXXXXXX XXXX XXX 999,999
        9999.99999+ 9999.99999+  999999 9999.99999+ XXX X X X XXX 31-12-09   XXXXXXXXXXXXXXXXX 31-12-09
        XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX
        XXXXXXXXXXXXXXXXXXXX XX 9999999999 X       99999 XXXXX     XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX
        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XX X XX X XX X XX X XX X
```

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 149

4.6.3   TE545 Daily TES Maintenance

Description   For each exchange member, this report lists the T7 Entry Service (TES) activity for simple, complex and flexible instruments.

The Deal and the TES price decomposition is not provided for executed TES trades.

The following TES trades are listed:

- Block, Block TAM and Basis Trades.

- EFPF trades with the Bond References.

- EFPI trades with the cash basket references.

- EFS trades with the swap references.

- Vola Trades with the options block trade references.

The initiating user of a TES trade can see all sides' activities but without the corresponding Clearing info which is only disclosed to the approving traders.

The listed information is split per user, product and instrument and sorted per time.

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 150

<u>businessUnitGrp</u>

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

<u>te545Grp2</u>, repeated 1 ... variable times:

  <u>te545KeyGrp2</u>

user	m	User

<u>te545Grp3</u>, repeated 1 ... variable times:

  <u>te545KeyGrp3</u>

    <u>instrumentGrp</u>

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

  <u>te545Rec</u>, repeated 1 ... variable times:

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

    <u>OnBehalfGrp</u>

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

    <u>legPriceByInitiatingUserGrp</u>, repeated 0 ... variable times:

instrumentId	m	Instrument Id
instrumentMnemonic	m	Instrument Mnemonic
legexecPrc	m	Prc

    <u>extReferenceGrp</u>

efpfReferenceGrp, repeated 0 ... variable times:

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

efpiReferenceGrp, repeated 0 ... variable times:

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

efsReferenceGRp, repeated 0 ... variable times:

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

volaReferenceGrp, repeated 0 ... variable times:

OptionsContract

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

tamReferenceGrp, repeated 0 ... variable times:

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 152

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

Text Report Structure

```
Participant      Participant Long Name
-----------  ---------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   BU           BU Long Name          BU Identifier
--------  ------------------------------------ ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999

 User
------
XXXXXX

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

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

  Instrument Id        Instrument Mnemonic          Prc
------------------- --------------------------------------- ----------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX +9999.99999

SecurityID   Nominal  Mtrty Date     security Name               Coupon Rate      CshPrc
             Coupon Frq              Settl Date SI  Hdg Curr
----------- ---------- ---------- ----------------------------- ------------------------------ ---------
XXXXXXXXXXXX 999,999,999 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.9999
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09   XXXXX XXX XXX

       ReferenceId          Nominal   SI  Hdg Curr
----------------------------- ---------- ----- --- ----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999,999,999 XXXXX XXX XXX

  Nominal       Coupon Frq              Rate            CpnVarRef
             CpnVarOfs               Swap Payer     Swap Receiver    Start Date End Date Settl Date SI   Hdg
             Curr
----------- ----------------------------- ----------------------------- ------------------------------
999,999,999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX 31-12-09   31-12-09 31-12-09   XXXXX XXX
             XXX

  Product    Instrument Id        Instrument Mnemonic       TrnNo  UsedQty
----------- ------------------- --------------------------------------- ------ ---------
```

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 154

```
XXXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX 999999999


 Custom Index
 -------------
+999999.999999


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 155

4.6.4 TE550 Open Order Detail

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 156

te550KeyGrp3

  instrumentGrp

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

te550Rec, repeated 1 ... variable times:

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

  clearingData1

    commonClearingData1

clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 157

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

Text Report Structure

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


 Product    InstType   Instrument Id           Instrument Mnemonic           isinCod      wknNo
            Instrument Name
------------ -------- ------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


    Order ID       Order No   Client Identifier   Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier
            LiqProvActivity Commodity Hedging Flag B/S  Typ    Size      LimPrc      TrgPrc ExecQty Trg Res Entry Date
            Entry Time        Priority Date Prority Time      Exp Expiry Date ClientRef          TC    SMP-ID
            Take Up Mbr OrgFirm Beneficia Compliance Info    Flex Account Info            Text 1     Text 2
            Text 3      Leg 1 Leg 2 Leg 3 Leg 4 Leg 5
------------------- ----------- ------------------- ------------------- --------------- ------------------- --------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX     XXXXXX      XXXXXXXXXXXXXXXXXXX     XXXXXX
            X          XXXXX              XXXX XXX 999,999 9999.99999+ 9999.99999+ 999999 XXX XXX 31-12-09
            XXXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXXXXX XX 9999999999
            XXXXX       XXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
            XXXXXXXXXXXX XX X  XX X  XX X  XX X  XX X
                                                                       -------------------
Total Open Buy Orders                                                         999,999,999
                                                                       -------------------
Total Open Buy Volume                                                         999,999,999
                                                                       -------------------
Total Open Sell Orders                                                        999,999,999
                                                                       -------------------
Total Open Sell Volume                                                        999,999,999
```

4.6.5   TE600 Selective RFQ Service Maintenance

Description   For each exchange member, this report lists the Daily Selective RFQ Service activity. The report contains all the details of the Negotiation Event and Selective RFQ Service Deals.

For the requester following details are present:

. All the details of the Negotiation Event.

. Quotes sent by all the respondents to the Selective RFQ Service.

. All the Deals generated on the Selective RFQ Service including the Top of Book information.

For the respondent following details are present:

. Negotiation Event details which were shown to respondent

. Quotes sent by the respondent for a particular Negotiation Event.

. Deals done on the Selective RFQ Service by the respondent inclduing the Top of Book information.

The listed information is split per user, product and Negotiation Event and sorted per time.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 160

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

te600Grp2, repeated 1 ... variable times:

  te600KeyGrp2

user		m	User

te600Grp3, repeated 1 ... variable times:

  te600KeyGrp3

product		m	Product

  te600Grp4, repeated 1 ... variable times:

    te600KeyGrp4

eventId		m	Negotiation Event ID

  te600Rec, repeated 1 ... variable times:

time18		m	Time
eventActivity		m	Act
eventStatus		o	Status
eventReportId		o	Negotiation Event Report ID
eventStartTime		o	Negotiation Event Start Time

  requesterGrp, repeated 0 ... variable times:

requesterOwnerBU		m	Event Owning BU
requesterOwnerUser		m	Event Owning User
requesterEnteringUser		m	Entering User
numberOfLegs		o	Number of Legs

  te600InstrumentLegGrp, repeated 0 ... variable times:

instrumentId		m	Leg ID
instrumentMnemonic		m	Leg Mnemonic
buyCod		o	B/S
ratio		o	Ratio

  underlyingLegPriceGrp, repeated 0 ... variable times:

product		o	Und Prod
instrumentId		o	Und Leg ID
instrumentMnemonic		o	Und Leg Mnemonic
buyCod		o	B/S
ratio		o	Ratio
eventType		o	Type
eventSide		o	Negotiation Event Side
eventOpenQty		o	Negotiation Event Open Quantity
eventTotalDealQty		o	Total Deal Quantity
eventOverallQty		o	Overall Quantity
refPrc		o	Reference Price

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 161

refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
bidPrc	o	Bid Price
offerPrc	o	Offer Price
requote	o	Requote
sideFixed	o	Side Fixed
qtyFixed	o	Quantity Fixed

respondentVisibilityGrp, repeated 0 ... variable times:

respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price

quoteGrp, repeated 0 ... variable times:

quoteId	m	Quote ID

respondentGrp, repeated 1 ... variable times:

respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User

quoteFreeText	o	Quote Free Text

quoteSideGrp, repeated 0 ... 2 times:

buyCod	o	B/S
prc	o	Price
qty	o	Quantity

dealGrp, repeated 0 ... variable times:

dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	m	Deal Status

respondentGrp, repeated 0 ... 1 times:

respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User

requesterGrp, repeated 0 ... 1 times:

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

dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealQuoteId	o	Quote ID

dealPrc	o	Price
dealQty	o	Quantity
validityTime	o	Validity Time
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
dealFreeText	o	Deal Free Text

topOfBookGrp, repeated 0 ... variable times:

numberOfLegs	o	Legs

instrumentLegPriceGrp, repeated 0 ... variable times:

instrumentId	m	Leg ID
instrumentMnemonic	m	Leg Mnemonic
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

Text Report Structure

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


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


 User
------
XXXXXX


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


SRQS Negotiation Event Details
------------------------------

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


    Time          ACT     Status  Event Report ID     Event Start Time
----------------- -------- ------ ------------------- -----------------
XXXXXXXXXXXXXXXXXX XXXXXXXX XXXXX  XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX


Event Owning BU Event Owning User  Entering User
-------------- ---------------- -------------
  XXXXXXXX        XXXXX          XXXXX


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


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


Und Prod   Und Leg ID            Und Leg Mnemonic        B/S  Ratio
-------- ------------------- -------------------------------------- ---- -----
XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999


SRQS Negotiation Event Activity
-------------------------------


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

```
   X  XXXX 999999999     999999999  999999999   9999.999999+       X        XXXX


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


BU Respondent User Respondent Requote Show Quantity Show Side Show Price
------------- --------------- ------- ------------- --------- ----------
   XXXXXXX       XXXXX       X        X            X         X


    Quote ID         BU Respondent User Respondent  Entering User Quote Free Text
-------------------- ------------- --------------- -------------- --------------------
XXXXXXXXXXXXXXXXXXXX  XXXXXXX        XXXXX          XXXXX         XXXXXXXXXXXXXXXXXXXX


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


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


    Deal ID         Deal Report ID   Deal Status
-------------------- ------------------- ----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX    X


BU Respondent User Respondent Entering User
------------- --------------- -------------
   XXXXXXX       XXXXX        XXXXX


Event Owning BU Event Owning User  Entering User
-------------- ---------------- -------------
   XXXXXXX       XXXXX          XXXXX


Deal Creation Time  Deal Update Time      Quote ID        Price    Quantity   Validity Time    ReqSide RespSide
                                      Deal Free Text
------------------ ------------------ ------------------- ---------- -------- ----------------- ------- --------
 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999 XXXXXXXXXXXXXXXXXX  XXXX    XXXX
                XXXXXXXXXXXXXXXXXXXX


TOP OF BOOK DETAILS


Legs
----
  99


    Leg ID            Leg Mnemonic             Bid Price  Bid Quantity Offer Price Offer Quantity
------------------ --------------------------------------- ---------- ----------- ---------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999+   999999999 9999.99999+    999999999
```

4.6.6   TE610 Selective RFQ Service Best Execution Summary

Description   This report presents the necessary data captured at the point of each deal struck in order to assist users in proof of BestEx to clients.

This report is generated for the Requester who is initiating the Negotiation Events.

The listed information is split per user, product.

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 166

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

instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio

iBBOGrp, repeated 0 ... 1 times:

bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
eventOpenQty	o	Negotiation Event Open Quantity

respondentQuoteGrp, repeated 0 ... 50 times:

respondentGrp, repeated 0 ... variable times:

respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
showQty	o	Show Quantity
showSide	o	Show Side
updateTime	o	Update Time
quoteId	m	Quote ID

quoteSideGrp, repeated 0 ... 2 times:

buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

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


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


Trader
------
XXXXXX


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


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


 Item  Deal Creation Time Negotiation Event ID
------ ----------------- --------------------
999999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX


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


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


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


Negotiation Event Type Negotiation Event Side   Price     Quantity
--------------------- --------------------- ----------- ---------
         X                   XXXX        9999.99999+ 999999999


  BidPrc    BidQty   Offer Price Offer Quantity
----------- -------- ----------- -------------
9999.99999+ 999999999 9999.99999+     999999999


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

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


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


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


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


Negotiation Event Open Quantity
-----------------------------
             999999999


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


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


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

4.6.7   TE810 T7 Daily Trade Confirmation

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

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

te810Grp2, repeated 1 ... variable times:

  te810KeyGrp2

    user   m   Trader

  te810Grp3, repeated 1 ... variable times:

    te810KeyGrp3

      product   m   Product

    te810Grp4, repeated 1 ... variable times:

      te810KeyGrp4

        instrumentGrp

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

      te810Rec, repeated 1 ... variable times:

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 172

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Descriptions

08.12.2017
Page 173

| sumProdTESClgSell | o | Clg Sell |

Text Report Structure

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

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

Trader
------
XXXXX

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

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

      Time      Type  Event      Step      Deal   Parent Deal   Item   Price Decompose    Order ID        Order No
                B/S  O/C P/F Quantity   Trade Prc Clearing Qty Clearing Prc StraType        Strategy Id
                Strategy Mnemonic               Typ TES      LimPrc Exp Res ClMbr Customer   UsrOrdrNmbr
                Text       TradingVenueTransactionIdentificationCode        Account Account Name
----------------- ---- --------- ---------- ---------- ----------- --------- -------------- ------------------- -----------
XXXXXXXXXXXXXXXXXX XXXX 9999999999  9999999999 9999999999  9999999999 9999999999   XXXXXXXX   XXXXXXXXXXXXXXXXXXX XXXXXXXXXXX
                XXXX X   X     999999 9999.99999+    999999999  +9999.99999 XXXXXXXX 99999999999999999999
                XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXX 9999.99999+ XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                                  ---------- ----------
Total On-Exch Buy Trades          999,999,999 999,999,999
                                  ----------
Clg Buy                           999,999,999
                                  ---------- ----------
Total On-Exch Sell Trades         999,999,999 999,999,999
                                  ----------
Clg Sell                          999,999,999
                                  ---------- ----------
Total Buy TES Trades              999,999,999 999,999,999
                                  ----------
Clg Buy                           999,999,999
                                  ---------- ----------
Total Sell TES Trades             999,999,999 999,999,999
                                  ----------
Clg Sell                          999,999,999
                                  ---------- ----------
```

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 175

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

4.6.8   TE812 Daily Prevented Self-Matches

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

                       This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 177

<u>te812KeyGrp3</u>

product	m	Product

<u>te812Grp4</u>, repeated 1 ... variable times:

  <u>te812KeyGrp4</u>

    <u>instrumentGrp</u>

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

  <u>te812Rec</u>, repeated 1 ... variable times:

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

Text Report Structure

```
Participant       Participant Long Name
----------- ----------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


Trader
------
XXXXXX


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


  Product    InstType    Instrument Id              Instrument Mnemonic            isinCod     wknNo
             Instrument Name
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


        Time       Type      Order ID        Order No    SMP-ID  B/S  Smp Deleted Qty Deleted Qty  Trade Prc  Typ  LimPrc
                   Exp Res ClMbr Customer    UsrOrdrNmbr  Text        TC
------------------ ---- -------------------- ----------- ---------- ---- --------------- ----------- ----------- --- -----------
XXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX 9999999999 XXXX           999999      999999 9999.99999+ XXX 9999.99999+
                   XXX XXX XXXXX XXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXX XX
                                                   ---------- ----------
Total Buy Prevented Self-Matches 999,999,999 999,999,999
                                                   ---------- ----------
Total Sell Prevented Self-Matches 999,999,999 999,999,999
                                                   ---------- ----------
Product Total Buy Prevented Self-Matches 999,999,999 999,999,999
                                                   ---------- ----------
Product Total Sell Prevented Self-Matches 999,999,999 999,999,999
```

4.6.9   TE910 T7 Daily Trade Activity

Description   This report lists for each product and each instrument all on-exchange match steps and TES trades created during the day and provides the corresponding on and off-book trade volume reporting.

Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Trade Time.

For each trade, the report gives the trade type, the trade price, the executed quantity and the number of traded buy and sell orders. It gives also for each on-exchange match step the accumulated trade quantity per instrument since the start of day and the relative higher and lower trade prices at the trade time.

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

CRE Area   Public.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 180

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

Text Report Structure

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

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

   Product    InstType   Instrument Id             Instrument Mnemonic          isinCod    wknNo
              Instrument Name           D Aggressor   Nb Buy   Nb Sell Quantity Trade Price AccumQty Higher Price Lower Price
----------- -------- ------------------- ---------------------------------------- ------------ --------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X XXXX     999999999 999999999   999999 9999.99999+  999999  9999.99999+ 9999.99999+
             --------------
All Trades    99,999,999,999
             --------------
All Volume    99,999,999,999
             --------------
Syn Trades    99,999,999,999
             --------------
Syn Volume    99,999,999,999
             --------------
Tes Trades    99,999,999,999
             --------------
Tes Volume    99,999,999,999
             --------------
ND Trades     99,999,999,999
             --------------
ND Volume     99,999,999,999
```

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 182

4.6.10   TE930 T7 Daily Trade Statistics

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

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

CRE Area   Public.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Descriptions

08.12.2017
Page 183

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

Text Report Structure

```
  Product    PreviousClose UnderClose
------------- ------------- ----------

XXXXXXXXXXXX    9,999.99999 9999.99999


CP   Instrument Id            Instrument Mnemonic            LstSetlPrc  OpnPrc    DlyHghPrcSignd DlyLowPrcSignd LstTrdPrc
        SettlmPrc        Volume       TES Vol      MtdVolume    MtdTesVol      OpnIntQty
-- ------------------- --------------------------------------- ---------- ---------- -------------- -------------- -----------
X  9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999 9999.99999+    +9999.99999    +9999.99999 9999.99999+
       9999.99999       9,999,999     999,999,999    999,999,999   999,999,999    9,999,999
                   ------------- -------------- -------------- -------------- --------------
Totals per Class   99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999
                   ------------- -------------- -------------- -------------- --------------
Totals per Product 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999
```

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 184

4.7 TL Usage Fees

4.7.1 TL001 System Transaction Overview

Description
: This report provides each participant with the details about his numbers of orders and quotes at the respective day. Furthermore, it provides charged system transaction fee.

: This report is available only for cash markets.

Frequency
: Daily.

Availability
: This report is available for all members.

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

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

Text Report Structure

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


  BU             BU Long Name          BU Identifier
-------- --------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999


 Currency
--------
  XXX


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


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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 186

4.7.2   TL100 Order to Trade Ratio

Description   This report provides each member with his month to date OTR's and the total
                           volume of binding orders and quotes which had been added, modified, deleted
                           and executed in the order book since the beginning of a month until the
                           respective day. Furthermore, it provides those volumes split by trader. This
                           information is provided per ISIN and OTR instrument group on the respective
                           day. Furthermore, respective volume factors and floors will be provided.

                           This report is automatically distributed to all member. No report selection is
                           available for this report.

                           This report will be available until January 2nd, 2018.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	**M/O**	**Text Report Heading**
tl100		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tl100Grp, repeated 0 ... variable times:		
tl100KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tl100Grp1, repeated 1 ... variable times:		
tl100KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
actTradeDay	m	Act Trade Day of Month
numTradeDays	m	Num Trade Days in Month
tl100Grp2, repeated 1 ... variable times:		

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 187

<u>tl100KeyGrp2</u>

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

<u>tl100Rec</u>, repeated 1 ... variable times:

user	m	Trader
sumPartIdOtrOrdrQty	m	Total Trader OTR Order Qty
sumPartIdExecOrdrQty	m	Total Trader Executed Order Qty
sumOtrOrdrQty	m	Sum OTR Order Qty
sumOtrExecOrdrQty	m	Sum OTR Executed Order Qty

Text Report Structure

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

  BU             BU Long Name            BU Identifier Act Trade Day of Month Num Trade Days in Month
-------- --------------------------------------- ------------ --------------------- ----------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999             99                    99

       OTR Mkt Grp            IsinCod    OTR MTD Violation Prelim Violation Final Volume Factor   otrFloor
--------------------------- ----------- ------- --------------- --------------- ------------- --------------
XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX 999.9999        X               X         999999999999 999999999999999

  Trader    Total Trader OTR Order Qty Total Trader Executed Order Qty
----------- -------------------------- ------------------------------
   XXXX           999999999999999             999999999999999
                 --------------------------
Sum OTR Order      999999999999999
                                          ------------------------------
Sum OTR Executed Order Qty                     999999999999999
```

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 188

4.7.3   TL900 Daily Order and Quote Transactions

Description	This report contains the aggregation of transactions under the German HFT Law. It is calculated on a daily basis and shows number for the report creation dates, average of the last 249 days, average of the preceeding 250 days and the new 250 days average including the report day. For calculation purposes transactions include:
	- Order and Quote Additions
	- Order and Quote Modifications
	- Order and Quote Deletions
	This report is automatically distributed to all member. No report selection is available for this report.
	This report will be available until January 2nd, 2018.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tl900		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tl900Grp, repeated 0 ... variable times:		
tl900KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tl900Grp1, repeated 1 ... variable times:		
tl900KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
avg249250Dat	m	Start 249-250 Date

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 189

avgPrev250Dat		m	Start Prev 250 Date
tl900Rec, repeated 1 ... variable times:			
acctTypGrp		m	Ac
numOfTransactions		m	NoOfTrans
avgOf249Days		m	AvgOf249Days
avgOf250Days		m	AvgOf250Days
avgOfPrev250Days		m	AvgOfPrev250Days

Text Report Structure

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

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 190

4.8 TR Trading Regulatory

4.8.1 TR100 Order to Trade Ratio Report

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 191

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 192

Text Report Structure

```
Participant        Participant Long Name
----------- ---------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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


TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
            BASE LIMIT VOLUME BASE LIMIT COUNT PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT LIMIT TYPE VOLUME LIMIT TYPE COUNT
            SMC-FULLFILLED      LIMIT VOLUME       LIMIT COUNT ORDERED VOLUME TRADED VOLUME  ORDERS COUNT  TRADES COUNT
             OTR VOLUME   OTR COUNT LIMIT USAGE VOLUME LIMIT USAGE COUNT VIOLATION
----------- ---------- ---------- ------- ------------------- ------------------ -------------------- -------------------
 31-12-09   XXXX     XXXXX   99.9999          9.9999          9.9999         9999999       9999999
        9999999999999   9999999999999        99.9999          99.9999 XXXXXXXXXXXXXX  XXXXXXXXXXXXXXX
        X            9999999999999.9999 9999999999999.9999  9999999999999 9999999999999 9999999999999 9999999999999
        999999.9999 999999.9999     999999.9999     999999.9999 X
```

4.8.2 TR101 MiFID II OTR Report

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

This report will be available starting December 4th, 2017.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	**M/O**	**Text Report Heading**
tr101		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr101Grp, repeated 0 ... variable times:		
tr101KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr101Grp1, repeated 1 ... variable times:		
tr101KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
actTradeDay	m	Act Trade Day of Month
numTradeDays	m	Num Trade Days in Month

tr101Grp2, repeated 1 ... variable times:

  tr101KeyGrp2

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

  tr101Rec, repeated 1 ... variable times:

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

Text Report Structure

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

   BU            BU Long Name              BU Identifier Act Trade Day of Month Num Trade Days in Month
-------- -------------------------------------- ------------- --------------------- ----------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999             99                    99

        OTR Mkt Grp            IsinCod      OTRvol       OTRno    Violation MaxRatioVol MaxRatioNo FloorVol FloorNo
------------------------------ --------------- ----------- ----------- --------- ----------- ---------- -------- -------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX 999999.9999 999999.9999     X      9999999999  999999999 9999999       9

   Trader      TotTrdrOrdrVol TotTrdrExecVol TotTrdrOrdrNo TotTrdrExecNo
--------------- -------------- -------------- ------------- -------------
   XXXX        999999999999    999999999999    999999999     999999999
                              --------------
SumOTROrdrVol                 999999999999999
                              --------------
SumOTRExecVol                 999999999999999
                              --------------
SumOTROrdrNo                       9999999999
                              --------------
SumOTRExecNo                       9999999999
```

4.8.3   TR102 Excessive System Usage Report

Description   This report contains daily excessive system usage per product per limit type.
                       All the parameters required to calculate the Excessive System Usage (ESU)
                       Fee are included in this report. This report additionally shows the ESU Fee in
                       Euro for the systematic violations as well as the accidental violations.
                       Actually, the ESU Fee will be charged only in case of systematic violations.

                       The purpose of the column showing the ESU fee for all violations is just to
                       provide precise information about the potential ESU Fee that will have to be
                       paid by a Participant, in case, the limit violation turns out to be a systematic
                       one.

                       This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

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

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

Text Report Structure

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

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

TRADING DAY TRADED VOLUME
----------- -------------
 31-12-09   999999999999


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

4.8.4   TR160 Identifier Mapping Error

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

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 199

Text Report Structure

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

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

    Order ID         ShortCode        Error
------------------- ------------------- --------
XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXXXXXX
```

4.8.5   TR161 Identifier Mapping Status

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

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 201

statusInd   m   StatusInd

Text Report Structure

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

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 202

4.8.6 TR162 Algo HFT Error

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 203

Text Report Structure

```
Participant      Participant Long Name
-----------  ----------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


DateUploaded      AlgoID             Error
-----------  --------------------  ---------
  31-12-09   XXXXXXXXXXXXXXXXXXXX  XXXXXXXXX
```

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 204

4.8.7 TR163 Algo HFT Status

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 205

Text Report Structure

```
Participant       Participant Long Name
----------- ---------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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


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

4.8.8   TR900 Daily Order and Quote Transactions

Description	This report contains the aggregation of transactions under the German HFT Law. It is calculated on a daily basis and shows numbers for the report creation date, average of the last 249 days, average of the preceeding 250 days and the new 250 days average including the report date.
	This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr900		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr900Grp, repeated 0 ... variable times:		
tr900KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr900Grp1, repeated 1 ... variable times:		
tr900KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transDate	m	Report Date
movAvgTransDate	m	Starting date of 250 Mov. AVG. excl. report date
movAvgTransRepDate	m	Starting date of 250 Mov. AVG. incl. report date
tr900Rec, repeated 1 ... variable times:		
acctTypCod	m	Account

numOfTransactions	o	Transactions Report Date
avgOf249Days	o	249 D. Mov. AVG. excl. report date
avgOf250Days	o	250 D. Mov. AVG. incl. report date
avgOfPrev250Days	o	250 Days Mov. AVG. excl. report date

Text Report Structure

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


  BU            BU Long Name            BU Identifier Report Date Starting date of 250 Mov. AVG. excl. report date
         Starting date of 250 Mov. AVG. incl. report date
--------  --------------------------------------  ------------ ----------  -----------------------------------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   999999  XX/XX/XXXX              XX/XX/XXXX
                XX/XX/XXXX


Account Transactions Report Date 249 D. Mov. AVG. excl. report date 250 D. Mov. AVG. incl. report date
        250 Days Mov. AVG. excl. report date
-------  ----------------------  -------------------------------  --------------------------------
   X        999,999,999,999              999,999,999,999                   999,999,999,999
                999,999,999,999
```

4.8.9   TR901 MiFID II Message Rate Report

Description   This report contains the message rates under Directive 2014/65/EU Article
                       40(c). 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. Seconds the ISIN was available for trading and the messages are
                       given 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 propri-
                       etary messages only. The report is automatically distributed to all members
                       using 1 10Gbit/s connectivity. No report selection is available for this report.

                       This report is sorted by:

                       Member

                       Month

                       ISIN

                       This report will be available starting December 4th, 2017.

                       This report is available only for cash markets.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure   **M/O**   **Text Report Heading**

tr901

  rptHdr

    exchNam   m

    envText   m

    rptCod   m

    rptNam   m

    rptFlexKey   o

    membId   o

    membLglNam   o

    rptPrntEffDat   m

    rptPrntEffTim   o

    rptPrntRunDat   m

  tr901Grp, repeated 0 ... variable times:

    tr901KeyGrp

      participantGrp

        participant   m   Participant

        partLngName   m   Participant Long Name

    tr901Grp1, repeated 1 ... variable times:

      tr901KeyGrp1

        businessUnitGrp

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 209

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

tr901Grp2, repeated 1 ... variable times:

tr901KeyGrp2

instrumentGrp, repeated 1 ... variable times:

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

tr901Rec, repeated 1 ... variable times:

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 210

Text Report Structure

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

  BU             BU Long Name             BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD
        RatioMarket12M
-------- -------------------------------------------- ------------- ---------- ---------------- --------------- --------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999   XXXXX          999999           9999            9999
                9999

  Product   InstType   Instrument Id         Instrument Mnemonic          isinCod    wknNo
            Instrument Name
----------- -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXX XXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M
--------- -------- ------------- ------------------ ----------------- --------------- --------------- -------------- --------------
   999999 9999999      99999999         999999999        9999999999      99999999999            9999           9999           9999
```

4.8.10 TR902 Daily Order and Quote Transactions

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr902		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr902Grp, repeated 0 ... variable times:		
tr902KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr902Grp1, repeated 1 ... variable times:		
tr902KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transDate	m	Report Date
movAvgTransDate	m	Starting date of 250 Mov. AVG. excl. report date
movAvgTransRepDate	m	Starting date of 250 Mov. AVG. incl. report date
tr902Rec, repeated 1 ... variable times:		

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 212

acctTypCod	m	Account
liqProvActivity	o	liqProvActivity
numOfTransactions	o	Transactions Report Date
avgOf249Days	o	249 D. Mov. AVG. excl. report date
avgOf250Days	o	250 D. Mov. AVG. incl. report date
avgOfPrev250Days	o	250 Days Mov. AVG. excl. report date

Text Report Structure

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


  BU            BU Long Name              BU Identifier Report Date Starting date of 250 Mov. AVG. excl. report date
         Starting date of 250 Mov. AVG. incl. report date
--------  -------------------------------------- ------------- ---------- ------------------------------------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   999999 XX/XX/XXXX              XX/XX/XXXX
              XX/XX/XXXX


Account LiqProvActivity Transactions Report Date 249 D. Mov. AVG. excl. report date 250 D. Mov. AVG. incl. report date
       250 Days Mov. AVG. excl. report date
------- --------------- ----------------------- --------------------------------- ---------------------------------
  X        X                999,999,999,999               999,999,999,999                  999,999,999,999
                           999,999,999,999
```

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 213

4.9   TT Entitlement and Security

4.9.1   TT132 Market Maker Protection

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 214

<u>tt132KeyGrp1</u>

  <u>businessUnitGrp</u>

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

<u>tt132Grp2</u>, repeated 1 ... variable times:

  <u>tt132KeyGrp2</u>

product	m	Product

<u>tt132Rec</u>, repeated 1 ... variable times:

time18	m	Time
mmpActivity	m	Act
mmpReason	m	Reason
sessionId	m	Session
instrumentType	o	InstType
activationType	o	QuoAct
mmpVolume	o	Volume
mmpPercent	o	Percent
mmpDelta	o	Delta
mmpVega	o	Vega
mmpTimeWindow	o	TimeWin

Text Report Structure

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


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

4.9.2 TT133 Trading Risk Events

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

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 216

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

Text Report Structure

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

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

Trader
------
XXXXXX

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 217

4.9.3   TT135 Risk Event Report

Description   This report lists details concerning occured Stop-Button events.

 It shows the time of an event, S for stop/R for release action, the initiating member or the on behalf member of the event.

This report is available only for cash markets.

Frequency   Daily.

Availability   This report is available for all members.

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Descriptions

Page 218

Text Report Structure

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

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

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Introduction to Report Tag Descriptions

Page 219

5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

Description   A short description of the tag's functional meaning.

Format   Defines the format and size of the tag. *Table 5.1* describes common formats for tags.

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

Table 5.1 - Tag Formats

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

Introduction to Report Tag Descriptions

Page 220

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

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

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

6   XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1   account

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

6.2   accountName

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

6.3   accruedDistribution

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

6.4   accruedFunding

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

6.5   acctTypCod

Description	This field contains the account type code, which gives the type of trading account in which the transaction is executed.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
A		Agent account
G		Giveup account
M		Market Maker account
P		Proprietary account

Where used:	TR900 Daily Order and Quote Transactions TR902 Daily Order and Quote Transactions

6.6   acctTypGrp

Description	This field contains the account type, which is the member's account (position/ transaction account) in which the transaction is executed.
Format	alphanumeric 2

Valid Values	Decodes	Descriptions
A	A	Agent Accounts (Derivatives specific)
A1	A1	Agent Accounts A1
A2	A2	Agent Accounts A2 (Derivatives specific)
A3	A3	Agent Accounts A3 (Derivatives specific)
A4	A4	Agent Accounts A4 (Derivatives specific)
A5	A5	Agent Accounts A5 (Derivatives specific)
A6	A6	Agent Accounts A6 (Derivatives specific)
A7	A7	Agent Accounts A7 (Derivatives specific)
A8	A8	Agent Accounts A8 (Derivatives specific)
A9	A9	Agent Accounts A9 (Derivatives specific)
AA	AA	Agent Accounts AA (Derivatives specific)
AL	All	All Accounts (Derivatives specific)
BE	BE	Best Execution (Cash specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
M	M	Market Maker Accounts (Derivatives specific)
M1	M1	Market Maker Account M1
M2	M2	Market Maker Account M2 (Derivatives specific)
P	P	Proprietary Accounts (Derivatives specific)
P1	P1	Proprietary Account P1
P2	P2	Proprietary Account P2 (Derivatives specific)
PP	PP	Proprietary Accounts (Derivatives specific)
RP	RP	Riskless Principal (Cash specific)
TT	Tot	Total Accounts (Derivatives specific)

Where used: CB042 Fee Per Executed Order
                     CB050 Fee Overall Summary
                     CB060 Fee Statement
                     CB068 Transaction Overview
                     TC810 T7 Daily Trade Confirmation
                     TL900 Daily Order and Quote Transactions

6.7   accumQty

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

Format	numeric 9

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

6.8   accumTim

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

Format	TimeFormat

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

6.9   action

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

Format	alphanumeric 40

Where used:	TT133 Trading Risk Events

6.10   activationType

Description	This field contains the activation type.

Format	alphanumeric 6

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

Where used:	TT132 Market Maker Protection

6.11   activity

Description	This field contains the activity information.

Format	alphanumeric 1

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

Where used:	TC540 Daily Order Maintenance
	TE540 Daily Order Maintenance

6.12   actnCod

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

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	S	Stop
2	R	Release

Where used:	TT135 Risk Event Report

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 226

6.13   actTradeDay

Description	This field contains counts of this month's preceeding trading days.
Format	numeric 2
Where used:	TL100 Order to Trade Ratio TR101 MiFID II OTR Report

6.14   addCrt

Description	This field contains the additional credit.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

6.15   addMembId

Description	This field contains the additional member ID.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order

6.16   aggressor

Description	This field indicates the aggressor side.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
B	Buy	Incoming order was a Buy order
S	Sell	Incoming order was a Sell order

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 227

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

6.17   algoId

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

Format	alphanumeric 20

| Where used: | TR162 Algo HFT Error |
| | TR163 Algo HFT Status |

6.18   alphaOrderNo

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

Format	alphanumeric 12

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

6.19   annualisationFactor

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

Format	numeric 3

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 228

6.20   approvalTime

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

6.21   armvm

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

6.22   aT

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

6.23   audtApprId

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 229

Where used: TT133 Trading Risk Events

6.24   audtEntId

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

Format   alphanumeric 30

Where used: TT133 Trading Risk Events

6.25   audtExecId

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

Format   alphanumeric 30

Where used: TT133 Trading Risk Events

6.26   audtValAfter

Description   This field indicates the Audit Trail Data After change.

Format   alphanumeric 32

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

6.27   audtValBefore

Description   This field indicates the Audit Trail Data Before change.

Format	alphanumeric 32

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

6.28   avg249250Dat

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

Format	DateFormat

Where used:	TL900 Daily Order and Quote Transactions

6.29   avgOf249Days

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

Format	numeric 12

Where used:	TL900 Daily Order and Quote Transactions
	TR900 Daily Order and Quote Transactions
	TR902 Daily Order and Quote Transactions

6.30   avgOf250Days

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

Format	numeric 12

Where used: TL900 Daily Order and Quote Transactions
                               TR900 Daily Order and Quote Transactions
                               TR902 Daily Order and Quote Transactions

6.31   avgOfPrev250Days

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

Format   numeric 12

Where used: TL900 Daily Order and Quote Transactions
                               TR900 Daily Order and Quote Transactions
                               TR902 Daily Order and Quote Transactions

6.32   avgPrev250Dat

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

Format   DateFormat

Where used: TL900 Daily Order and Quote Transactions

6.33   baseCnt

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

Format   numeric 13

Where used: TR100 Order to Trade Ratio Report

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 232

6.34   baseVol

Description

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

Format

numeric 13

Where used:

TR100 Order to Trade Ratio Report

6.35   beneficiary

Description

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

Format

alphanumeric 9

Where used:

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

6.36   bestExecution

Description

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

Format

alphanumeric 1

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

Where used:

TC540 Daily Order Maintenance
TC550 Open Order Detail

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 233

6.37   bidPrc

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

6.38   bidQty

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

6.39   businessDay

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

6.40   businessDayOffset

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 234

Where used:	TA115 Total Return Futures Parameters

6.41 businessUnit

Description	This field indicates the business unit.

Format	alphanumeric 8

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 235

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

6.42 businessUnitId

Description	This field indicates numeric identifier of the business unit.
Format	numeric 6
Where used:	CB042 Fee Per Executed Order

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

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

6.43   busUntLngName

Description | This field indicates long name of the business unit.

Format | alphanumeric 40

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

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

6.44   buyCod

Description	This field contains the buy code, which indicates whether the transaction is a buy or sell of a contract.
Format	alphanumeric 1

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

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

6.45   cashBsktRefId

Description   The field contains the textual specification for the cash basket reference ID,
                        which is a unique reference ID of the equity cash basket linked to the trans-
                        action.

Format   alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.46   category

Description   This field contains the user category.

Format   alphanumeric 28

Valid Values	Decodes	Descriptions
Algorithmic Trading Engine		
Electronic Eye		
Order Routing System		
Quote Machine		
Trader Development Program		
Trading Engine		

Where used: RD115 User Profile Status

6.47   classifViolation

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

Format   alphanumeric 9

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

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

6.48   classRule

| Description | States type of the long value. |

| Format | alphanumeric 1 |

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

| Where used: | TR161 Identifier Mapping Status |

6.49   clearingParticipant

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

| Format | alphanumeric 5 |

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

6.50   clearingPrc

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

| Format | numeric signed 9, 5 |

| Where used: | TE810 T7 Daily Trade Confirmation |

6.51   clearingPriceOffset

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

Format   numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.52   clearingQty

Description   This field contains the clearing quantity when it differs from the order executed quantity.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.53   clearingTakeUpMember

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

Format   alphanumeric 5

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

6.54   clientIdentifier

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

Format   alphanumeric 20

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 241

Where used: TC540 Daily Order Maintenance
                        TC550 Open Order Detail
                        TE540 Daily Order Maintenance
                        TE545 Daily TES Maintenance
                        TE550 Open Order Detail

6.55   clientRef

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

Format   alphanumeric 20

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

6.56   closTime

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

Format   TimeFormat18

Where used: TE545 Daily TES Maintenance

6.57   cntrClasCod

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
C	Call	
P	Put	

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

6.58   cntrExpDat

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

Format	DateFormat

Where used:	TA113 Complex and Flexible Instrument Definition

6.59   cntrVersNo

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

Format	numeric 1

Where used:	TA113 Complex and Flexible Instrument Definition

6.60   complianceInfo

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

Format	alphanumeric 20

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

6.61   cooperationPartner

Description	This field denotes the MIC code for the market associated with the external cooperation partner

Format	alphanumeric 4

Valid Values	Decodes	Descriptions
XKFE		Korea Exchange (Futures Market)
XTAF		Taiwan Futures Exchange

Where used:	RD135 Trade Enrichment Rule Status

6.62   couponFrq

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

Format	alphanumeric 32

Where used:	TE545 Daily TES Maintenance

6.63   couponRat

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

Format	alphanumeric 32

Where used:	TE545 Daily TES Maintenance

6.64   couponVarOfs

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 244

Format	alphanumeric 32

Where used:	TE545 Daily TES Maintenance

6.65 couponVarRef

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

Format	alphanumeric 32

Where used:	TE545 Daily TES Maintenance

6.66 covReq

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

Format	numeric 5

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

6.67 covTim

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

Format	TimeFormat

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

6.68   covTimPercent

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

Format   numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.69   Crossed

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
Y		SMP action took place
N		No SMP action took place

Where used: TE540 Daily Order Maintenance

6.70   cshPrcConv

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

Format   numeric 8, 4

Where used: TE545 Daily TES Maintenance

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 246

6.71   ctpyStlIdAct

Description   This field contains the settlement account of CounterParty Member.

Format   alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.72   ctpyStlIdLoc

Description   This field contains the settlement location of CounterParty Member.

Format   alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.73   ctrPtyId

Description   This field contains the counterparty member ID.

Format   alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.74   currDayAmnt

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

Format   numeric 11, 2

Where used: TL001 System Transaction Overview

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 247

6.75   currSetlmtPrc_1

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

6.76   currTypCod

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

6.77   cust

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 248

6.78   customerInstr

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

Format   alphanumeric 1

Where used: TE540 Daily Order Maintenance
                     TE545 Daily TES Maintenance

6.79   customIndex

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

Format   numeric signed 12, 6

Where used: TE545 Daily TES Maintenance

6.80   dailyDistribution

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

Format   numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.81   dailyFunding

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

Format   numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.82   dateUploaded

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

Format   DateFormat

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

6.83   dayCutLim

Description   This field contain the day cut off limit.

Format   numeric 10

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

6.84   daySettlDate

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

Format   DateFormat

Where used: TA115 Total Return Futures Parameters

6.85   daysToMaturity

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

Format   numeric 4

Where used: TA115 Total Return Futures Parameters

6.86   dayTesVol

Description   This field contains the total TES contract volume of the current day.

Format   numeric 9

Where used: TE930 T7 Daily Trade Statistics

6.87   dayTotVol

Description   This field contains the total volume of the current day.

Format   numeric 9

Where used: TD930 Daily Trade Statistics
                               TE930 T7 Daily Trade Statistics

6.88   dCutLim

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

Format   numeric 10

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

6.89   dealFreeText

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

Format   alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance

6.90   dealId

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

Format   alphanumeric 20

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

6.91   dealItem

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

Format   numeric 10

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

6.92   dealPrc

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

6.93   dealQty

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

6.94   dealQuoteId

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

6.95   dealReportId

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

Where used: | TE600 Selective RFQ Service Maintenance

6.96   dealStatus

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

Format | alphanumeric 1

Valid Values	Decodes	Descriptions
1	P	Deal status is Pending
2	F	Deal status is Final
3	C	Deal is Rejected by the Requester
4	R	Deal is Rejected by the Respondent
5	T	Deal is Rejected due to Time Out

Where used: | TE600 Selective RFQ Service Maintenance

6.97   dealTime

Description | In this attribute, Selective RFQ service provides the time when the Deal is generated.

Format | TimeFormat18

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

6.98   dealUpdateTime

Description | In this attribute, Selective RFQ service provides the time when the Deal is updated.

Format | TimeFormat18

Where used: | TE600 Selective RFQ Service Maintenance

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 254

6.99   defaultClearingPriceOffset

Description	This field indicates the default value used to initialize the clearing price offset of new variance futures contracts.
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

6.100   deletedQty

Description	In case of SMP (Self-Match Prevention), this field contains the total deleted quantity due to SMP. For incoming orders/quote sides, this is the sum of the smpDeletedQty and any other cancelled quantity according to the Self-Match Prevention rule. For resting orders/quote sides deletedQty is identical to smpDeletedQty.
Format	numeric 9
Where used:	TC812 T7 Daily Prevented Self-Matches TE812 Daily Prevented Self-Matches

6.101   delProtected

Description	This field contains the information whether a user is protected from deletion by the business unit service administrator.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - is not protected from deleltion
1	T	True - is protected from deletion

Where used:	RD115 User Profile Status

6.102   deltaExch

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	
1	TRUE	

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

6.103   discFactor

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

Format   numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.104   disclaimer

Description   This field contains the disclaimer of the report.

Format   alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.105   distributionIndex

Description   This field represent the Distribution Index entered for the business day.

Format   numeric signed 12, 6

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 256

Where used: TA115 Total Return Futures Parameters

6.106   dlyHghPrc

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

Format   numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.107   dlyHghPrcSignd

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

Format   numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.108   dlyLowPrc

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

Format   numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.109   dlyLowPrcSignd

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 257

Format	numeric signed 9, 5

Where used:	TE930 T7 Daily Trade Statistics

6.110   dscr1

Description	This field contains the descriptor.

Format	alphanumeric 132

Where used:	CB068 Transaction Overview

6.111   dwzNo

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

Format	numeric 4

Where used:	TC810 T7 Daily Trade Confirmation

6.112   effMaxCalSprdQty

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

Format	numeric 9

Where used:	RD125 User Transaction Size Limit Status

6.113   effMaxOrdrQty

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 258

Format	numeric 9

Where used:	RD125 User Transaction Size Limit Status

6.114   effMaxTESQty

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

Format	numeric 9

Where used:	RD125 User Transaction Size Limit Status

6.115   effStatus

Description	This field contains the effective user status.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	1	Active
2	2	Suspended

Where used:	RD115 User Profile Status

6.116   elapsedNoTradingDays

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

Format	numeric 4

Where used:	TA114 Variance Futures Parameter

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 259

6.117 enableAgencyAcct

Description

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

Format

alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used:

RD115 User Profile Status

6.118 enableBESTAcct

Description

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

Format

alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used:

RD115 User Profile Status

6.119 enableMarketMakingAcct

Description

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

Format

alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.120   enableProprietaryAcct

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.121   enableRisklessPrincipalAcct

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

Format   numeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.122   endDat

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

Format   DateFormat

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 261

Where used: TE545 Daily TES Maintenance

6.123   enteringUser

Description   This field indicates the user who entered the order.

Format   alphanumeric 6

Where used: TC540 Daily Order Maintenance
                               TC810 T7 Daily Trade Confirmation
                               TE540 Daily Order Maintenance
                               TE545 Daily TES Maintenance

6.124   entRole

Description   This field contains the entitlement role.

Format   alphanumeric 30

Where used: RD110 User Profile Maintenance
                               RD115 User Profile Status

6.125   entryDate

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

Format   DateFormat

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 262

6.126   entryTime

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

Format   TimeFormat18

Where used: TC540 Daily Order Maintenance
                        TC550 Open Order Detail
                        TE540 Daily Order Maintenance
                        TE545 Daily TES Maintenance
                        TE550 Open Order Detail

6.127   envText

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
A		Acceptance
S		Simulation
P		Production

Where used: CB042 Fee Per Executed Order
                        CB050 Fee Overall Summary
                        CB060 Fee Statement
                        CB062 Designated Sponsor Refund
                        CB068 Transaction Overview
                        CB069 Transaction Report
                        CB080 Monthly Fee and Rebate Statement
                        RD110 User Profile Maintenance
                        RD115 User Profile Status
                        RD120 User Transaction Size Limit Maintenance
                        RD125 User Transaction Size Limit Status
                        RD130 Trade Enrichment Rule Maintenance
                        RD135 Trade Enrichment Rule Status
                        RD140 Pre-trade Limits Maintenance - Trading Participant
                        RD145 Pre-trade Limits Status - Trading Participant
                        RD155 Pre-trade Limits Status - Clearing Participant
                        TA113 Complex and Flexible Instrument Definition
                        TA114 Variance Futures Parameter

TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.128   errDescription

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	Missing	A mapping of short code ID to long value is not possible, as there is no valid long value available. For a correct ESMA audit trail reporting, a valid long value for the short code ID has to be provided, asap.
2	NotUnique	The most actual mapping provided by the participant, taken the status indicator into account, interfere with existing valid mappings. For a correct ESMA audit trail reporting, a valid long value for the short code ID has to be provided, asap.
3	PNAL	Pending allocations. The long value has not yet been provided for the short code ID. For a correct ESMA audit trail reporting, a valid long value for the short code ID has to be provided, asap.
4	AGGR	Aggregated order. The long value is neither a National ID or LEI nor an ALGO ID, but the respective short code ID stands for several clients. Although this is a valid content for ESMA audit trail reporting, the short code ID will be included in the error report for verification by the participant.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 265

Where used: TR160 Identifier Mapping Error
                           TR162 Algo HFT Error

6.129   etiCmlVol

Description   This field contains the cumulated ETI volume.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.130   etiFeeAftReb

Description   This field contains the ETI fee after rebate.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.131   etiFeeReb

Description   This field contains the ETI fee rebate.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.132   etiUnRebFee

Description   This field contains the unrebated fee.

Format   numeric signed 15, 2

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 266

Where used:	CB080 Monthly Fee and Rebate Statement

6.133   eventActivity

Description	This field contains the information about the activity done on the Negotiation Event.
Format	alphanumeric 1

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

Where used:	TE600 Selective RFQ Service Maintenance

6.134   eventId

Description	This field contains the Negotiation Event ID given by the Selective RFQ service (unique per business day).
Format	alphanumeric 20
Where used:	TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary

6.135   eventOpenQty

Description	This field contains the Open Quantity and for respondent based on the corresponding Show Quantity Flag
Format	numeric 9

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

6.136   eventOverallQty

| Description | This field contains the Overall Quantity which is sum of the Open Quantity and the Total Deal Quantity. |

| Format | numeric 9 |

| Where used: | TE600 Selective RFQ Service Maintenance |

6.137   eventReportId

| Description | This field contains the Negotiation Event Report ID provided by the Requester. |

| Format | alphanumeric 20 |

| Where used: | TE600 Selective RFQ Service Maintenance |

6.138   eventSide

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

| Format | alphanumeric 1 |

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

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

6.139 eventStartTime

Description   This field contains the Negotiation Event Start Time in the generic time
                     format.

Format   TimeFormat18

Where used: TE600 Selective RFQ Service Maintenance

6.140 eventStatus

Description   This field contains the status of the Negotiation Event.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	OPEN	Open
2	CLOSE	Close
3	EXP	Expired

Where used: TE600 Selective RFQ Service Maintenance

6.141 eventTotalDealQty

Description   This field contains the sum of all the Deal quantities for the Negotiation
                     Event.

Format   numeric 9

Where used: TE600 Selective RFQ Service Maintenance

6.142 eventType

Description   This field contains the Negotiation Event Type.

Format   alphanumeric 1

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 269

Valid Values	Decodes	Descriptions
1	I	Indicative
2	F	Firm

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

6.143   excessTxn

Description   This field contains excess transactions above the transaction limit

Format   numeric 12

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

6.144   exchangeOrderId

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

Format   alphanumeric 20

Where used: TC540 Daily Order Maintenance
                          TC550 Open Order Detail
                          TC810 T7 Daily Trade Confirmation
                          TC812 T7 Daily Prevented Self-Matches
                          TE540 Daily Order Maintenance
                          TE550 Open Order Detail
                          TE810 T7 Daily Trade Confirmation
                          TE812 Daily Prevented Self-Matches
                          TR160 Identifier Mapping Error

6.145   exchCurrTypCod

Description   This field contains the currency type of the transaction fees.

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 270

| Format | alphanumeric 3 |

Where used:	CB042 Fee Per Executed Order
	CB050 Fee Overall Summary
	CB060 Fee Statement

6.146   exchNam

| Description | This field contains the exchange name. |

| Format | alphanumeric 5 |

Valid Values	Decodes	Descriptions
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
XDUB		DUBLIN

Where used:	CB042 Fee Per Executed Order
	CB050 Fee Overall Summary
	CB060 Fee Statement
	CB062 Designated Sponsor Refund
	CB068 Transaction Overview
	CB069 Transaction Report
	CB080 Monthly Fee and Rebate Statement
	RD110 User Profile Maintenance
	RD115 User Profile Status
	RD120 User Transaction Size Limit Maintenance
	RD125 User Transaction Size Limit Status
	RD130 Trade Enrichment Rule Maintenance
	RD135 Trade Enrichment Rule Status
	RD140 Pre-trade Limits Maintenance - Trading Participant
	RD145 Pre-trade Limits Status - Trading Participant
	RD155 Pre-trade Limits Status - Clearing Participant
	TA113 Complex and Flexible Instrument Definition
	TA114 Variance Futures Parameter
	TA115 Total Return Futures Parameters
	TC230 Cross and Quote Requests
	TC540 Daily Order Maintenance
	TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

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

TD959 Designated Market Making Measurement

TD980 Excessive System Usage Report

TD981 Month-to-Date OTR

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Selective RFQ Service Maintenance

TE610 Selective RFQ Service Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 272

TR163 Algo HFT Status

TR900 Daily Order and Quote Transactions

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

6.147 exchRat

Description	This field indicates the exchange rate with the clearing house / Billing currency.
Format	numeric 16, 9
Where used:	CB042 Fee Per Executed Order TC810 T7 Daily Trade Confirmation

6.148 execIdentifier

Description	This field is used to identify the person or algorithm with the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the information of submitting trader for MIFID-II reporting requirement and refers to execution within firm.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

6.149 execPrc

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

Format	numeric signed 9, 5

Where used:	TC540 Daily Order Maintenance
	TC810 T7 Daily Trade Confirmation
	TC812 T7 Daily Prevented Self-Matches
	TC910 T7 Daily Match Step Activity
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance
	TE810 T7 Daily Trade Confirmation
	TE812 Daily Prevented Self-Matches
	TE910 T7 Daily Trade Activity

6.150   execQty

Description	This field contains the order executed quantity, which is the matched quantity as a result of a trade.

Format	numeric 9

Where used:	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TC810 T7 Daily Trade Confirmation
	TC910 T7 Daily Match Step Activity
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance
	TE550 Open Order Detail
	TE810 T7 Daily Trade Confirmation
	TE910 T7 Daily Trade Activity

6.151   execQualifier

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

Format	alphanumeric 7

Valid Values	Decodes	Descriptions
24	Natural	Entered by Natural person
22	Algo	Entered by Algorithm

Where used: TC540 Daily Order Maintenance
                               TC550 Open Order Detail
                               TE540 Daily Order Maintenance
                               TE545 Daily TES Maintenance
                               TE550 Open Order Detail

6.152   execTime

Description   This field contains the time provided by the Exchange when the TES trade is
                               executed.

Format   TimeFormat18

Where used: TE545 Daily TES Maintenance

6.153   exerStylTyp

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
A		American
E		European

Where used: TA113 Complex and Flexible Instrument Definition

6.154   expDat

Description   This field contains the expiration date of the contract.

Format   DateFormat

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

6.155 expiryDate

| Description | This field contains the expiration date of the order applied by the participant. The order remains valid until this date. |

| Format | DateFormat |

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

6.156 expRat

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

| Format | numeric signed 6, 4 |

| Where used: | TA114 Variance Futures Parameter |

6.157 expSettlDate

| Description | This field represents the Expiration Settlement Date, i.e. the Expiration Date of the contract plus the Business Day Offset. |

| Format | DateFormat |

| Where used: | TA115 Total Return Futures Parameters |

6.158   expToBeQuot

Description	This field contains the number of expirations to be quoted as an obligation to a market maker program.
Format	numeric 5
Where used:	TD954 Stressed Market Conditions
	TD955 Building Block Liquidity Provider Measurement
	TD956 Basis Building Block Liquidity Provider
	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
	TD959 Designated Market Making Measurement
	TD982 Special Report French Equity Options

6.159   factDat

Description	This field indicates the reporting business day.
Format	DateFormat
Where used:	TD954 Stressed Market Conditions
	TD955 Building Block Liquidity Provider Measurement
	TD956 Basis Building Block Liquidity Provider
	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
	TD959 Designated Market Making Measurement
	TD982 Special Report French Equity Options
	TD983 Regulatory Market Making MTD

6.160   feeAdj

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 277

6.161   feeAmnt

Description   This field contains the fee amount for the contract.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.162   feeCrtDayAmnt

Description   This field contains the current day's fees per type of fees.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.163   feeCrtMthAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.164   feeCrtMthBal

Description   This field contains the fee current monthly balance.

Format   numeric 15, 2

Where used: CB060 Fee Statement

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 278

6.165   feeEUR

Description	This column is supposed to display the Excessive System Usage Fee in Euro.
Format	numeric 7, 2
Where used:	TD980 Excessive System Usage Report TR102 Excessive System Usage Report

6.166   feeFloor

Description	This field displays the minimum number of free transactions per member on that day (can be increased by higher number of trades, see field "limit").
Format	numeric 9
Where used:	TL001 System Transaction Overview

6.167   feePRatio

Description	This field displays the individual, daily member ratio. Calculated by: number of transactions divided by number of trades. Interpretation: if pRatio is smaller than ratio, then no Transaction Limit Fee will be incurred.
Format	numeric 8
Where used:	TL001 System Transaction Overview

6.168   feePrvDayAmnt

Description	This field contains the current month's fees at previous day's value per fee type.
Format	numeric 15, 2

Where used: CB050 Fee Overall Summary

6.169   feePrvMthAmnt

Description   This field contains the sum of previous month calculated fees.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.170   feeRatio

Description   This field displays the proportions which are applied for each market group
                            (fixed by Deutsche Börse AG).

Format   numeric 8

Where used: TL001 System Transaction Overview

6.171   feeTypCod

Description   This field contains the Fee Type Code.

Format   alphanumeric 3

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 281

804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT
806	806	SMP
81A	81A	SP SF EQ F
81B	81B	SP SF EQ V
81C	81C	SP REF TAF EQ F
81D	81D	SP REF TAF EQ V
81E	81E	SP REF TRF EQ F
81F	81F	SP REF TRF EQ V
81G	81G	ADD CCP EQ
81H	81H	ADD NONCCP EQ 1
81I	81I	ADD NONCCP EQ 2
81J	81J	ADD NONCCP EQ 3
81K	81K	ADD NONCCP EQ 4
82A	82A	TRF BON LIS F
82B	82B	TRF BON LIS V
82C	82C	TRF BON NPUB F
82D	82D	TRF BON NPUB V1
82E	82E	TRF BON NPUB V2
82F	82F	TRF BON PUB F
82G	82G	TRF BON PUB V
81L	81L	TRF EQ F
81M	81M	TRF EQ V
82H	82H	TAF BON F
82I	82I	LISTINGFEE XETR
82J	82J	TAF BON LIS V
82K	82K	TAF BON V
81N	81N	TAF EQ F
81O	81O	TAF EQ V
821	821	SP SF B NPUB F
822	822	SP SF B NPUB V1
823	823	SP SF B NPUB V2
824	824	SP SF B PUB F
825	825	SP SF B PUB V
82L	82L	SP TA B NPUB F
82M	82M	SP TA B NPUB V1
82N	82N	SP TA B NPUB V2
82O	82O	SP TA B PUB F
82P	82P	SP TA B PUB V
82Q	82Q	SP TR B NPUB F

82R	82R	SP TR B NPUB V1
82S	82S	SP TR B NPUB V2
82T	82T	SP TR B PUB F
82U	82U	SP TR B PUB V
82V	82V	ADD CCP BON
82W	82W	ADD BON NONCCP1
82X	82X	ADD BON NONCCP2
82Y	82Y	ADD BON NONCCP3
82Z	82Z	ADD BON NONCCP4
842	842	TRADING FEE PRED II EQUIT LIST FIX
843	843	TRADING FEE PRED II EQUIT LIST VAR
844	844	TRADING FEE PRED II EQUIT LIST FIX
845	845	TRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order
                       CB050 Fee Overall Summary
                       CB060 Fee Statement
                       CB080 Monthly Fee and Rebate Statement

6.172   feeTypNam

Description   This field contains the fee type name.

Format   alphanumeric 40

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 283

Valid Values	Decodes	Descriptions
OTC TRADE	OTC TRADE	Transaction prices per OTC trade entry
MIDPOINT	MIDPOINT	Transaction prices per executed order: Xetra MidPoint
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds (ETFs) and Exchange Traded

		Commodities (ETCs) entered via the Proprietary Account (P)
DS Bonus	DS Bonus	DS Bonus
SP Bonus	SP Bonus	SP Bonus
SP Bonus PE	SP Bonus PE	SP Bonus PE
BEST TRADE	BEST TRADE	Transaction Fees Xetra BEST Service (executed quotes of the BEST Executor via the BEST Executor account "E")
BEST CLEANUP	BEST CLEANUP	Transaction Fees Xetra BEST Service (Cleanup)
DAX	DAX	Transaction Fees for DAX Instruments Value-based price (other orders)
ETF ETCs	ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (other orders)
OTHER INSTR	OTHER INSTR	Transaction Fees for Other Instruments Value-based price (other orders)
ETI NP DAX	ETI NP DAX	Transaction Fees for DAX Instruments Value-based price (ETI/NP order)
ETI NP ETF ETCs	ETI NP ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (ETI/NP order)
ETI NP OTH INST	ETI NP OTH INST	Transaction Fees for Other Instruments Value-based price (ETI/NP order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
EQU CONT AUCT	EQU CONT AUCT	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive

		Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
ETI/NP REBATE	ETI/NP REBATE	Rebate for ETI non persistant trades
TOP ORDR CREDIT	TOP ORDR CREDIT	TOP order credit
TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
TOP+ ORD CREDIT	TOP+ ORD CREDIT	TOP+ order credit
TAF ACT MAN F	TAF ACT MAN F	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX
OTC TRADES LIS	OTC TRADES LIS	XETRA OTC TRADES LISTING
HIDDEN ORDR FEE	HIDDEN ORDR FEE	Transaction Fees for Hidden Orders
TAF ACT MAN V	TAF ACT MAN V	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR
XON UTIL FEE	XON UTIL FEE	XFRA System Utilization Fee
MIDPNT LQTY CRT	MIDPNT LQTY CRT	Credit for Midpoint Liquidity Provider
SMP	SMP	Self Match Prevention
SP SF EQ F	SP SF EQ F	Specialist Service Fee perf. EQUIT fix
SP SF EQ V	SP SF EQ V	Specialist Service Fee perf. EQUIT var
SP REF TAF EQ F	SP REF TAF EQ F	SP Refund Perf Transaction Fee EQUIT fix
SP REF TAF EQ V	SP REF TAF EQ V	SP Refund Perf Transaction Fee EQUIT var
SP REF TRF EQ F	SP REF TRF EQ F	SP Refund Perf Trading Fee EQUIT fix
SP REF TRF EQ V	SP REF TRF EQ V	SP Refund Perf Trading Fee EQUIT var
ADD CCP EQ	ADD CCP EQ	SP Bonus CCP eligible EQUIT
ADD NONCCP EQ 1	ADD NONCCP EQ 1	SP Bonus non CCP-coll safe custody EQUIT
ADD NONCCP EQ 2	ADD NONCCP EQ 2	SP Bonus non CCP-US & Euroland CSC EQUIT
ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON NPUB F	TRF BON NPUB F	XETRA TRADING FEE BOND NPUB fix
TRF BON NPUB V1	TRF BON NPUB V1	XETRA TRADING FEE BOND NPUB NZAC var
TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC var
TRF BON PUB F	TRF BON PUB F	XETRA TRADING FEE BOND PUB fix
TRF BON PUB V	TRF BON PUB V	XETRA TRADING FEE BOND PUB var
TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var
TAF BON F	TAF BON F	XETRA TRANSACTION FEE BOND fix
TAF BON LIS F	TAF BON LIS F	XETRA TRANSACTION FEE BOND LISTING

		fix
TAF BON LIS V	TAF BON LIS V	XETRA TRANSACTION FEE BOND LISTING var
TAF BON V	TAF BON V	XETRA TRANSACTION FEE BOND var
TAF EQ F	TAF EQ F	XETRA TRANSACTION FEE EQUIT fix
TAF EQ V	TAF EQ V	XETRA TRANSACTION FEE EQUIT var
SP SF B NPUB F	SP SF B NPUB F	SSF perf. BOND NPUB fix
SP SF B NPUB V1	SP SF B NPUB V1	SSF perf. BOND NPUB NZAC var
SP SF B NPUB V2	SP SF B NPUB V2	SSF perf. BOND NPUB ZAC var
SP SF B PUB F	SP SF B PUB F	SSF perf. BOND PUB fix
SP SF B PUB V	SP SF B PUB V	SSF perf. BOND PUB var
SP TA B NPUB F	SP TA B NPUB F	SP Refund Perf TAF BOND NPUB fix
SP TA B NPUB V1	SP TA B NPUB V1	SP Refund Perf TAF BOND NPUB NZAC var
SP TA B NPUB V2	SP TA B NPUB V2	SP Refund Perf TAF BOND NPUB ZAC var
SP TA B PUB F	SP TA B PUB F	SP Refund Perf TAF BOND PUB fix
SP TA B PUB V	SP TA B PUB V	SP Refund Perf TAF BOND PUB var
SP TR B NPUB F	SP TR B NPUB F	SP Refund Perf Trading Fee BOND NPUB fix
SP TR B NPUB V1	SP TR B NPUB V1	SP Refund Perf TF BOND NPUB NZAC var
SP TR B NPUB V2	SP TR B NPUB V2	SP Refund Perf TF BOND NPUB ZAC var
SP TR B PUB F	SP TR B PUB F	SP Refund Perf TF BOND PUB fix
SP TR B PUB V	SP TR B PUB V	SP Refund Perf TF BOND PUB var
AD CCP BON	AD CCP BON	SP Bonus CCP eligible BOND
ADD BON NONCCP1	ADD BON NONCCP1	SP Bonus non CCP -coll safe custody BOND
ADD BON NONCCP2	ADD BON NONCCP2	SP Bonus non CCP -US & Euroland CSC BOND
ADD BON NONCCP3	ADD BON NONCCP3	SP Bonus non CCP -individ safe cust BOND
ADD BON NONCCP4	ADD BON NONCCP4	SP Bonus non CCP-non-coll safe cust BOND
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order
                     CB050 Fee Overall Summary
                     CB060 Fee Statement
                     CB080 Monthly Fee and Rebate Statement

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 287

6.173   feeYtdAmnt

Description   This field contains the Fee Year To Date Amount. Current year's calculated
                          fees at previous month's value per fee type (does not include fees from deleted
                          clearing relationships).

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.174   finalIndex

Description   This field represents the Final Index set to the daily Underlying Index and
                          used for the Preliminary to Final price conversion.

Format   numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.175   fixClOrdId

Description   This field contains the FIX client order id.

Format   alphanumeric 20

Where used: TC540 Daily Order Maintenance
                          TC550 Open Order Detail

6.176   fixedRat

Description   This field contains the textual specification for the rate of interest applicable
                          on the fixed leg of the swap/exchange trade.

Format   alphanumeric 32

Where used: TE545 Daily TES Maintenance

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 288

6.177 flexAcctInfo

Description

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

Format

alphanumeric 32

Where used:

TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail

6.178 floor

Description

This field contains month floor which is used to calculate volume component.

Format

numeric 12

Where used:

TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TR102 Excessive System Usage Report

6.179 floorNo

Description

This field provides the different floors of the number based OTR for regular members and market makers.

Format

numeric 1

Where used:

TR101 MiFID II OTR Report

6.180 floorType

Description

This field indicates whether member was qualified for MM Base, possible values are "MM Floor. / .non-MM Floor".

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 289

Format	alphanumeric 12

Where used:	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TR102 Excessive System Usage Report

6.181 floorVol

Description	This field displays the minimum number of otr free transactions per member on that day (can be increased by higher number of trades, see field "limit").

Format	numeric 7

Where used:	TR101 MiFID II OTR Report

6.182 flxCntrSynProdId

Description	This field contains a synthetical product ID for flexible contracts. It is derived from regular product ID by configuring it according to the settlement type and exercise type.

Format	alphanumeric 4

Where used:	TA113 Complex and Flexible Instrument Definition

6.183 flxOptCntrExerPrc

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

Format	numeric 9, 4

Where used:	TA113 Complex and Flexible Instrument Definition

T7 Release 6.0
XML Report Reference Manual
Version 1.0.8

Production
08.12.2017
XML Report Tag Descriptions
Page 290

6.184   freeText1

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

Format   alphanumeric 12

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

6.185   freeText2

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

Format   alphanumeric 12

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

6.186   freeText3

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

Format   alphanumeric 12

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 291

6.187 freeText4

Description	This field contains the text entered by the participant. This field displays the content of the memberInternalOrderNumber.
Format	alphanumeric 16
Where used:	RD135 Trade Enrichment Rule Status

6.188 fulfCovTimInd

Description	This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.
Format	alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.189 fulfilled

Description	Fulfillment Indicator
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	NO	
1	YES	

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

6.190   fulfPackEqtInd

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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

6.191   fulfPackIdxInd

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 293

6.192   fulfPackInd

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

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.193   fulfQuoReqViolPct

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

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.194   fulfSizeCovInd

Description   This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the larger size requirement is fulfilled. Valid Values: YES and NO

Format   alphanumeric 3

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 294

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.195   fulfSmcCovrdTimeInd

Description   This field indicates whether for this product the SMC Covered Time is greater than or equal to the SMC Required Time (mtd). Valid Values: YES and NO

Format   alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.196   fulfSpreadCovInd

Description   This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the tighter spread requirement is fulfilled. Valid Values: YES and NO

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.197   fulfStrategyQrInd

Description   This field indicates whether the market maker "Strategy"-Building Block requirement for the minimum number of strategy quote requests is fulfilled.

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.198   fulfViolInd

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

Format	alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.199   fulfVolInd

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

Format	alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 296

6.200   fundingDays

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

Format   numeric 2

Where used: TA115 Total Return Futures Parameters

6.201   fundingRate

Description   This field represents the Funding Rate entered on that business day and used for the Daily Funding calculation, i.e. the periodic or the overnight interest rate determined on the previous evening.

Format   numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.202   goodQuoReqResp

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

Format   numeric 10

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

Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request
Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.203   graceFactor

Description	This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.
Format	numeric 5, 4
Where used:	TD980 Excessive System Usage Report TD981 Month-to-Date OTR TR102 Excessive System Usage Report

6.204   graceFactorCnt

Description	Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the transaction based OTR.
Format	numeric 5, 4
Where used:	TR100 Order to Trade Ratio Report

6.205   graceFactorVol

Description	Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR.
Format	numeric 5, 4

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 298

Where used: TR100 Order to Trade Ratio Report

6.206   halfMtdDays

Description   This field contains half of the total trading days till date

Format   numeric 2

Where used: TD983 Regulatory Market Making MTD

6.207   hdgTyp

Description   This field indicates the hedge type used in the off-book trade.

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
DUR		Duration Hedge
PF		Price Factor Hedge
PFC		Price Factor Hedge
NOM		Nominal Hedge

Where used: TE545 Daily TES Maintenance

6.208   headroom

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

Format   numeric 5, 4

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

6.209   highPrc

Description	This field contains the higher price since start of trading.
Format	numeric signed 9, 5
Where used:	TC910 T7 Daily Match Step Activity TE910 T7 Daily Trade Activity

6.210   inactivated

Description	This field contains the information of the order inactive/active status
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0		Active
1	I	Inactive

Where used:	TC540 Daily Order Maintenance TE540 Daily Order Maintenance

6.211   initDispQty

Description	This field indicates the quantity of iceberg order displayed to the market.
Format	numeric 9
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

6.212   instBusDate

Description	This field represents the Business date on which the following TRF Instrument Parameters apply.

Format	DateFormat

Where used:	TA115 Total Return Futures Parameters

6.213   instManual

Description	This field indicates when some manual entries overwrite the variance futures instrument parameters.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used:	TA114 Variance Futures Parameter

6.214   instNam

Description	This field contains the instrument long name.

Format	alphanumeric 30

Where used:	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TC810 T7 Daily Trade Confirmation
	TC812 T7 Daily Prevented Self-Matches
	TC910 T7 Daily Match Step Activity
	TE535 Cross and Quote Requests
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance
	TE550 Open Order Detail
	TE810 T7 Daily Trade Confirmation
	TE812 Daily Prevented Self-Matches
	TE910 T7 Daily Trade Activity
	TR901 MiFID II Message Rate Report

6.215   instrumentId

Description   This field indicates the instrument identification.

Format   numeric 20

Where used: TA113 Complex and Flexible Instrument Definition
                        TA114 Variance Futures Parameter
                        TA115 Total Return Futures Parameters
                        TC230 Cross and Quote Requests
                        TC540 Daily Order Maintenance
                        TC550 Open Order Detail
                        TC810 T7 Daily Trade Confirmation
                        TC812 T7 Daily Prevented Self-Matches
                        TC910 T7 Daily Match Step Activity
                        TE535 Cross and Quote Requests
                        TE540 Daily Order Maintenance
                        TE545 Daily TES Maintenance
                        TE550 Open Order Detail
                        TE600 Selective RFQ Service Maintenance
                        TE610 Selective RFQ Service Best Execution Summary
                        TE810 T7 Daily Trade Confirmation
                        TE812 Daily Prevented Self-Matches
                        TE910 T7 Daily Trade Activity
                        TE930 T7 Daily Trade Statistics
                        TR901 MiFID II Message Rate Report

6.216   instrumentMnemonic

Description   This field contains the instrument mnemonic.

Format   alphanumeric 40

Where used: CB042 Fee Per Executed Order
                        CB050 Fee Overall Summary
                        CB060 Fee Statement
                        CB062 Designated Sponsor Refund
                        CB068 Transaction Overview
                        TA113 Complex and Flexible Instrument Definition
                        TA114 Variance Futures Parameter
                        TA115 Total Return Futures Parameters
                        TC230 Cross and Quote Requests
                        TC540 Daily Order Maintenance
                        TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD943 Daily Strategy Building Block Liquidity Provider Quote Request
Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR901 MiFID II Message Rate Report

6.217   instrumentSubType

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

Format   alphanumeric 7

Where used: TA113 Complex and Flexible Instrument Definition

6.218   instrumentType

Description   This field contains the instrument type code.

Format   alphanumeric 1

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

Where used: TA113 Complex and Flexible Instrument Definition
                   TC230 Cross and Quote Requests
                   TC540 Daily Order Maintenance
                   TC550 Open Order Detail
                   TC810 T7 Daily Trade Confirmation
                   TC812 T7 Daily Prevented Self-Matches
                   TC910 T7 Daily Match Step Activity
                   TE535 Cross and Quote Requests
                   TE540 Daily Order Maintenance
                   TE545 Daily TES Maintenance
                   TE550 Open Order Detail
                   TE810 T7 Daily Trade Confirmation
                   TE812 Daily Prevented Self-Matches
                   TE910 T7 Daily Trade Activity
                   TR901 MiFID II Message Rate Report
                   TT132 Market Maker Protection

6.219   instTradDat

Description   This field indicates the trading date of the variance futures instrument param-
                   eters.

Format   DateFormat

Where used: TA114 Variance Futures Parameter

6.220   investIdentifier

Description	This field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

6.221   investQualifier

Description	This field is required to distinguish between natural persons {National_ID} and Algos {Algo ID}
Format	alphanumeric 7

Valid Values	Decodes	Descriptions
24	Natural	Entered by Natural person
22	Algo	Entered by Algorithm

Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

6.222   isBroker

Description	This field indicates when the TES trade is entered by a broker, i.e. when the initiating user is not an approving trader.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade

Where used:	TE545 Daily TES Maintenance

6.223   isDisclosed

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

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:	TE545 Daily TES Maintenance
	TE910 T7 Daily Trade Activity

6.224   isinCod

Description	This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.

Format	alphanumeric 12

Where used:	CB042 Fee Per Executed Order
	CB050 Fee Overall Summary
	CB060 Fee Statement
	CB062 Designated Sponsor Refund
	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TC810 T7 Daily Trade Confirmation
	TC812 T7 Daily Prevented Self-Matches
	TC910 T7 Daily Match Step Activity
	TD930 Daily Trade Statistics
	TE535 Cross and Quote Requests
	TE540 Daily Order Maintenance

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 306

TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TL100 Order to Trade Ratio
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.225   isUSFlg

Description   This field contains the information whether a user is US located.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	F	False - is not located in the US
2	T	True - is located in the US

Where used: RD115 User Profile Status

6.226   item

Description   List number of deal from list of all deals struck on this deal date (day)

Format   numeric 6

Where used: TE610 Selective RFQ Service Best Execution Summary

6.227   kindOfDepo

Description   This field contains the kind of depository.

Format   alphanumeric 3

Where used: CB062 Designated Sponsor Refund
                            TC810 T7 Daily Trade Confirmation

6.228   legexecPrc

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

Format   numeric signed 9, 5

Where used: TE545 Daily TES Maintenance

6.229   level

Description   This field contains the level, which determines if the user is allowed to act on
                            behalf of other users in his user group or business unit.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	1	Trader
2	2	Head Trader
3	3	Supervisor

Where used: RD115 User Profile Status

6.230   limit

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

Format   numeric 9

Where used: TL001 System Transaction Overview

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 308

6.231 limitCnt

Description	The respective maximum transaction based OTR threshold per product. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report

6.232 limitTypeCnt

Description	The field indicates whether the member was qualified for MMThreshold for the transaction based OTR, possible values are "MM Threshold. /. Non-MM Threshold".
Format	alphanumeric 16
Where used:	TR100 Order to Trade Ratio Report

6.233 limitTypeVol

Description	The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MM Threshold. /. Non-MM Threshold".
Format	alphanumeric 16
Where used:	TR100 Order to Trade Ratio Report

6.234 limitVol

Description	The respective maximum volume based OTR threshold per product provided. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.
Format	numeric 17, 4

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 309

Where used: TR100 Order to Trade Ratio Report

6.235   limOrdrPrc

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

Format   numeric signed 9, 5

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

6.236   limType

Description   This filed shows the type of transaction limit.

Format   alphanumeric 8

Valid Values	Decodes	Descriptions
A	All	
S	Standard	

Where used: CB069 Transaction Report
                           TD980 Excessive System Usage Report
                           TR102 Excessive System Usage Report

6.237   limUsageCnt

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

Format	numeric 10, 4

Where used:	TR100 Order to Trade Ratio Report

6.238 limUsageVol

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

Format	numeric 10, 4

Where used:	TR100 Order to Trade Ratio Report

6.239 liqProvActivity

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

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used:	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance
	TE550 Open Order Detail
	TR902 Daily Order and Quote Transactions

6.240 logNam

Description	This field indicates the login name of the user.

Format   alphanumeric 11

Where used: RD115 User Profile Status

6.241 longValue

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

Format   alphanumeric 35

Where used: TR161 Identifier Mapping Status

6.242 lowPrc

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

Format   numeric signed 9, 5

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

6.243 lstSetlmtPrc_1

Description   This field contains the last settlement price.

Format   numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.244   lstTrdPrc

Description   This field contains the last trade price.

Format   numeric signed 9, 5

Where used: TD930 Daily Trade Statistics
                        TE930 T7 Daily Trade Statistics

6.245   lstValPrc

Description   This field contains the last valid price.

Format   numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

6.246   matchDeal

Description   This field contains match Deal ID - sequential number.

Format   numeric 10

Where used: TC810 T7 Daily Trade Confirmation
                        TE810 T7 Daily Trade Confirmation

6.247   matchEvent

Description   This field contains match Event ID - sequential number.

Format   numeric 10

Where used: TC810 T7 Daily Trade Confirmation
                        TE810 T7 Daily Trade Confirmation

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 313

6.248   MatchInstCrossId

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

6.249   matchStep

Description	This field contains match step ID - sequential number.
Format	numeric 10
Where used:	TC540 Daily Order Maintenance
	TC810 T7 Daily Trade Confirmation
	TC910 T7 Daily Match Step Activity
	TE810 T7 Daily Trade Confirmation
	TE910 T7 Daily Trade Activity

6.250   matchType

Description	The point in the matching process at which the order was matched.
Format	alphanumeric 1

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 314

Valid Values	Decodes	Descriptions
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDER	Auto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
5	BEST_EXECUTION	Best Execution
6	VDO_MIDPOINT	VDO Midpoint

Where used: TC540 Daily Order Maintenance

6.251 maxCalSprdQty

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

Format   numeric 9

Where used: RD125 User Transaction Size Limit Status

6.252 maxNoBookOrdersBu

Description   This field contains the Maximum number of open orders and quote sides on on trading business unit level for a specific product.

Format   numeric 6

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

6.253 maxNoBookOrdersPerFutureBu

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

Format   numeric 6

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 315

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

6.254 maxNoBookOrdersPerFutureSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for all futures.

Format	numeric 6

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

6.255 maxNoBookOrdersPerOptionBu

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

Format	numeric 6

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

6.256 maxNoBookOrdersPerOptionSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for all options.

Format	numeric 6

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

6.257 maxNoBookOrdersSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for a specific product.

Format	numeric 6

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

6.258 maxOrderValue

Description	This field define limit per order per user.

Format	numeric signed 18, 8

Where used:	RD115 User Profile Status

6.259 maxOrdrQty

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

Format	numeric 9

Where used:	RD115 User Profile Status
	RD125 User Transaction Size Limit Status

6.260 maxRatioNo

Description	This field contain the defined maximum ratio of the instrument group of the respective ISIN.

Format	numeric 9

Where used:	TR101 MiFID II OTR Report

6.261   maxRatioVol

Description   This field contains the defined maximum ratio of the instrument group of the
                      respective ISIN.

Format   numeric 10

Where used: TR101 MiFID II OTR Report

6.262   maxTESQty

Description   This field indicates the maximum amount in the product currency that the
                      member can trade while entering an off-book transaction.

Format   numeric 9

Where used: RD125 User Transaction Size Limit Status

6.263   membCcpClgIdCod

Description   This field indicates the CCP clearing member ID.

Format   alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.264   membClgIdCod

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

Format   alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation
                      TC812 T7 Daily Prevented Self-Matches
                      TD954 Stressed Market Conditions
                      TD955 Building Block Liquidity Provider Measurement
                      TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TT135 Risk Event Report

6.265   membClgIdNam

Description	This field contains the full name of clearing institution of the member.
Format	alphanumeric 50
Where used:	TD954 Stressed Market Conditions
	TD955 Building Block Liquidity Provider Measurement
	TD956 Basis Building Block Liquidity Provider
	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
	TD959 Designated Market Making Measurement
	TD982 Special Report French Equity Options
	TD983 Regulatory Market Making MTD

6.266   membExchIdCod

Description	This field contains the exchange member.
Format	alphanumeric 5
Where used:	TD940 Daily Regular Market Making Quote Request Performance
	TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
	TD942 Daily Advanced Market Making Quote Request Performance
	TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
	TD944 Daily Advanced Market Making Strategy Quote Request Performance
	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
	TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

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

TD959 Designated Market Making Measurement

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

6.267   membExchIdNam

Description	This field indicates the name of the member institution, which describes a legal entity (here in the context of the exchange member).
Format	alphanumeric 50
Where used:	TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

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

TD959 Designated Market Making Measurement

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

6.268   membId

Description   This field contains the member ID.

Format   alphanumeric 5

Where used: CB042 Fee Per Executed Order
                        CB050 Fee Overall Summary
                        CB060 Fee Statement
                        CB062 Designated Sponsor Refund
                        CB068 Transaction Overview
                        CB069 Transaction Report
                        CB080 Monthly Fee and Rebate Statement
                        RD110 User Profile Maintenance
                        RD115 User Profile Status
                        RD120 User Transaction Size Limit Maintenance
                        RD125 User Transaction Size Limit Status
                        RD130 Trade Enrichment Rule Maintenance
                        RD135 Trade Enrichment Rule Status
                        RD140 Pre-trade Limits Maintenance - Trading Participant
                        RD145 Pre-trade Limits Status - Trading Participant
                        RD155 Pre-trade Limits Status - Clearing Participant
                        TA113 Complex and Flexible Instrument Definition
                        TA114 Variance Futures Parameter
                        TA115 Total Return Futures Parameters
                        TC230 Cross and Quote Requests
                        TC540 Daily Order Maintenance
                        TC550 Open Order Detail
                        TC810 T7 Daily Trade Confirmation
                        TC812 T7 Daily Prevented Self-Matches
                        TC910 T7 Daily Match Step Activity
                        TD930 Daily Trade Statistics
                        TD954 Stressed Market Conditions
                        TD980 Excessive System Usage Report
                        TD981 Month-to-Date OTR
                        TD983 Regulatory Market Making MTD
                        TE535 Cross and Quote Requests
                        TE540 Daily Order Maintenance
                        TE545 Daily TES Maintenance
                        TE550 Open Order Detail
                        TE600 Selective RFQ Service Maintenance
                        TE610 Selective RFQ Service Best Execution Summary
                        TE810 T7 Daily Trade Confirmation
                        TE812 Daily Prevented Self-Matches
                        TE910 T7 Daily Trade Activity
                        TE930 T7 Daily Trade Statistics
                        TL001 System Transaction Overview

TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.269   membLglNam

Description   This field contains the legal name of the member.

Format   alphanumeric 40

Where used: CB042 Fee Per Executed Order
                       CB050 Fee Overall Summary
                       CB060 Fee Statement
                       CB062 Designated Sponsor Refund
                       CB068 Transaction Overview
                       CB069 Transaction Report
                       CB080 Monthly Fee and Rebate Statement
                       RD110 User Profile Maintenance
                       RD115 User Profile Status
                       RD120 User Transaction Size Limit Maintenance
                       RD125 User Transaction Size Limit Status
                       RD130 Trade Enrichment Rule Maintenance
                       RD135 Trade Enrichment Rule Status
                       RD140 Pre-trade Limits Maintenance - Trading Participant
                       RD145 Pre-trade Limits Status - Trading Participant
                       RD155 Pre-trade Limits Status - Clearing Participant
                       TA113 Complex and Flexible Instrument Definition
                       TA114 Variance Futures Parameter
                       TA115 Total Return Futures Parameters
                       TC230 Cross and Quote Requests
                       TC540 Daily Order Maintenance
                       TC550 Open Order Detail
                       TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.270   minimumSmcDuration

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

Format   TimeFormat

Where used: TD954 Stressed Market Conditions

6.271 minimumSmcDurationFulfInd

Description | This field indicates whether for this product the actual SMC time is greater than or equal to the minimum threshold. Valid Values: YES and NO

Format | alphanumeric 3

Where used: | TD954 Stressed Market Conditions

6.272 minimumValueCnt

Description | This field contains the correction term which corrects for cases where the number of trades is not sufficient for an reasonable transaction based OTR.

Format | numeric 7

Where used: | TR100 Order to Trade Ratio Report

6.273 minimumValueVol

Description | This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .

Format | numeric 7

Where used: | TR100 Order to Trade Ratio Report

6.274 mktGrpNam

Description | This field contains the market group name. This could either be a product assignment group or and an entire market.

Format | alphanumeric 8

Where used:	CB062 Designated Sponsor Refund
	CB068 Transaction Overview
	RD110 User Profile Maintenance
	RD115 User Profile Status
	RD120 User Transaction Size Limit Maintenance
	RD125 User Transaction Size Limit Status
	TL001 System Transaction Overview
	TT133 Trading Risk Events

6.275   mmBase

Description	This field contains Market Maker Base value on that day, which applies to the spread quality on this day
Format	numeric 12
Where used:	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TR102 Excessive System Usage Report

6.276   mmPackCod

Description	This field contains the Market Maker Package on that trading day if applicable (depends on the product).
Format	alphanumeric 5
Where used:	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TR100 Order to Trade Ratio Report
	TR102 Excessive System Usage Report

6.277   mmpActivity

Description	This field contains the activity information of market marker protection.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	CHK	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

6.278   mmpDelta

Description   This field contains the market marker protection delta.

Format   numeric 10

Where used: TT132 Market Maker Protection

6.279   mmpPercent

Description   This field contains the market marker protection percent.

Format   numeric 10

Where used: TT132 Market Maker Protection

6.280   mmpReason

Description   This field contains the mmp reason.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection

Where used: TT132 Market Maker Protection

6.281   mmPrgrmCod

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

Format   alphanumeric 4

Where used: TD980 Excessive System Usage Report
                        TD981 Month-to-Date OTR
                        TR100 Order to Trade Ratio Report
                        TR102 Excessive System Usage Report

6.282   mmpTimeWindow

Description   This field contains the market marker protection time window.

Format   numeric 10

Where used: TT132 Market Maker Protection

6.283   mmpVega

Description   This field contains the market marker protection vega.

Format   numeric 10

Where used: TT132 Market Maker Protection

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 327

6.284   mmpVolume

Description   This field contains the market marker protection volume.

Format   numeric 10

Where used: TT132 Market Maker Protection

6.285   mmReq

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

Format   numeric 6, 4

Where used: TD980 Excessive System Usage Report
                           TD981 Month-to-Date OTR
                           TR100 Order to Trade Ratio Report
                           TR102 Excessive System Usage Report

6.286   mnthlyReq

Description   This field contains the monthly required violation percentage.

Format   numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request
                           Performance
                           TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-
                           mance
                           TD955 Building Block Liquidity Provider Measurement

6.287   mnthToDate

Description   This field displays the accumulated transaction limit fees for each market
                        group for the current month.

Format   numeric 11, 2

Where used: TL001 System Transaction Overview

6.288   movAvgTransDate

Description   This field contains the starting date of the 250 day average calculation excl.
                        The report date

Format   alphanumeric 10

Where used: TR900 Daily Order and Quote Transactions
                        TR902 Daily Order and Quote Transactions

6.289   movAvgTransRepDate

Description   This field contains the starting date of the 250 day average calculation incl.
                        the report date

Format   alphanumeric 10

Where used: TR900 Daily Order and Quote Transactions
                        TR902 Daily Order and Quote Transactions

6.290   mrtyDat

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

Format   DateFormat

Where used: TE545 Daily TES Maintenance

6.291   mtdCutLim

Description	This field contains monthly cut limit, which is the maximum number of quote requests used for calculating the violation percentage.
Format	numeric 10
Where used:	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
	TD947 MTD - Advanced Market Making Quote Request Performance

6.292   mtdDays

Description	This field contains the total trading days till date
Format	numeric 2
Where used:	TD981 Month-to-Date OTR
	TD983 Regulatory Market Making MTD
	TR100 Order to Trade Ratio Report

6.293   mtdNoProdsFulfilPack

Description	This field indicates the month-to-date number of products in a package with the status "FULFILLED" requirement (see TD957). Field type should be integer, with maximum value of 999.
Format	numeric 3
Where used:	TD955 Building Block Liquidity Provider Measurement

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 330

6.294   mtdOrderedVol

Description	This field contains the cumulated ordered volume on this trading day and all previous days of the month which is divided by volume limit to get the order to trade ratio.
Format	numeric 13
Where used:	TD981 Month-to-Date OTR

6.295   mtdOtr

Description	This field contains order to trade ratio (month-to-date) per product.
Format	numeric 7, 4
Where used:	TD981 Month-to-Date OTR

6.296   mtdTesVol

Description	This field contains the monthly TES contract volume in the current month.
Format	numeric 9
Where used:	TE930 T7 Daily Trade Statistics

6.297   mtdTotVol

Description	This field contains the monthly total contract volume in the current month.
Format	numeric 9
Where used:	TD930 Daily Trade Statistics
	TE930 T7 Daily Trade Statistics

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 331

6.298   mtdVolLim

Description   This field contains the sum of Volume Limits of this trading day and all previous trading days of the month which is required to calculate order to trade ratio.

Format   numeric 12

Where used: TD981 Month-to-Date OTR

6.299   mthPackReq

Description   This field contains the number of options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of products within the package.

Format   numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.300   mthPackReqEqt

Description   This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.

Format   numeric 5

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

6.301   mthPackReqIdx

Description   This field containes the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.

Format   numeric 5

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

6.302   mthReqCovTim

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

Format   TimeFormat

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

6.303   mthReqQuoReqViolP

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

Format   numeric 6, 2

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

6.304   mthReqViol

Description   This field conatins the number of maximum tolerated days with violation and
                                is equal to *nbrTolViolDays*.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 333

Format	numeric 5

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

6.305   mthReqVol

Description	This field contains the required monthly volume.

Format	numeric 9

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

6.306   nbrEqtOptToBeQuot

Description	This field contains the number of equity products on which the members have to place quotes as an obligation to a market maker program.

Format	numeric 5

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

6.307   nbrExrPrcToBeQuot

Description	This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.

Format	numeric 5

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 334

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

6.308   nbrIdxOptToBeQuot

Description	This field contains the number of index based products on which the members have to place quotes as an obligation to a market maker program.
Format	numeric 5
Where used:	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.309   nbrToBeQuot

Description	This field contains the number of products on which the members have to place quotes as an obligation to a market maker program.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement

6.310   nbrTolViolDays

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

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

6.311   nextBusDate

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

Format   DateFormat

Where used: TA115 Total Return Futures Parameters

6.312   nextTradDat

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

Format   DateFormat

Where used: TA114 Variance Futures Parameter

6.313   nomVal

Description   This field contains the nominal (face) value of the security.

Format   numeric 9

Where used: TE545 Daily TES Maintenance

6.314   noRmmInstrumentsFulfilled

Description   This field contains the number of instruments per product and day where the
                       50% coverage requirement is fulfilled for RMM measurement.

Format   numeric 5

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 336

Where used:	TD983 Regulatory Market Making MTD

6.315   noRmmMtdDaysFulfilled

Description	This field indicates the number of trading days (MTD) where the RMM requirement was fulfilled.

Format	numeric 2

Where used:	TD983 Regulatory Market Making MTD

6.316   noSecDate

Description	This field contains the daily number of seconds an ISIN was available for trading on the respective reporting day. Therefore, the number of seconds an ISIN was in the trading phase (excluding pre- and post-trading") is required.

Format	numeric 6

Where used:	TR901 MiFID II Message Rate Report

6.317   noSecMtd

Description	This field contains the Month-to-date number of seconds an ISIN was available for trading on the respective reporting day. Therefore, the number of seconds an ISIN was in the trading phase (ecluding pre-and post-trading) is required. Please implement it as month-to-date value.

Format	numeric 7

Where used:	TR901 MiFID II Message Rate Report

6.318 noTransactionsDate

Description   This field contains the number of relevant order and quote messages per ISIN
                      each participant sent to the exchange on the report date.

Format   numeric 9

Where used: TR901 MiFID II Message Rate Report

6.319 noTransactionsMtd

Description   This field contains the number of relevant order and quote messages for the
                      report month per ISIN for each participant. Please implement it as month-to-
                      date value.

Format   numeric 10

Where used: TR901 MiFID II Message Rate Report

6.320 numberOfBuy

Description   This field contains the number of traded buy orders.

Format   numeric 9

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

6.321 numberOfLegs

Description   This field contains the number of legs of the complex instrument (values 1 -
                      99).

Format   numeric 2

Where used: TA113 Complex and Flexible Instrument Definition
                             TE600 Selective RFQ Service Maintenance
                             TE610 Selective RFQ Service Best Execution Summary

6.322   numberOfSell

Description   This field contains the number of traded sell orders.

Format   numeric 9

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

6.323   numbOfTa

Description   This field displays the number of transactions on the respective day.

Format   numeric 9

Where used: TL001 System Transaction Overview

6.324   numbOfTr

Description   This field displays the number of trades on the respective day.

Format   numeric 9

Where used: TL001 System Transaction Overview

6.325   numOfTransactions

Description   This field contains the number of relevant order and quote transactions for the
                             report date per account type and liquidity provision activity

Format   numeric 12

Where used: TL900 Daily Order and Quote Transactions
                   TR900 Daily Order and Quote Transactions
                   TR902 Daily Order and Quote Transactions

6.326   numTradeDays

Description   This field displays the total trading days in this month.

Format   numeric 2

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

6.327   offerPrc

Description   This field contains the indicative Offer Price provided by the requester.

Format   numeric signed 9, 5

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

6.328   offerQty

Description   This field contains the Top of Book Offer Quantity.

Format   numeric 9

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

6.329   openBuyOrders

Description   This field indicates total number of open buy orders.

Format	numeric 9

Where used:	TC550 Open Order Detail
	TE550 Open Order Detail

6.330   openBuyVolume

Description	This field indicates total (remaining) quantity of open buy orders.

Format	numeric 9

Where used:	TC550 Open Order Detail
	TE550 Open Order Detail

6.331   openSellOrders

Description	This field indicates total number of open sell orders.

Format	numeric 9

Where used:	TC550 Open Order Detail
	TE550 Open Order Detail

6.332   openSellVolume

Description	This field indicates total (remaining) quantity of open sell orders.

Format	numeric 9

Where used:	TC550 Open Order Detail
	TE550 Open Order Detail

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 341

6.333 opnClsCod

Description	This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation

6.334 opnIntQty

Description	Number of open positions in a futures or option contract which have not yet been closed out by an offsetting transaction.
Format	numeric 9
Where used:	TE930 T7 Daily Trade Statistics

6.335 opnPrc

Description	This field contains the opening price on the current day.
Format	numeric signed 9, 5
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

6.336 optTrnIdNo

Description	This field indicates the transaction number assigned by the exchange to uniquely identify the off-book transaction.

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 342

Format	alphanumeric 6

Where used:	TE545 Daily TES Maintenance

6.337   optUsedQty

Description	This field indicates the traded quantity of the options block trade given in reference to be used for the Vola Trade.

Format	numeric 9

Where used:	TE545 Daily TES Maintenance

6.338   orderedVol

Description	Total volume of orders and quotes per product per member.

Format	numeric 13

Where used:	TR100 Order to Trade Ratio Report

6.339   ordersCnt

Description	Total number of orders and quotes per product per member.

Format	numeric 13

Where used:	CB069 Transaction Report
	TR100 Order to Trade Ratio Report

6.340   orderVol

Description	This field shows either n/a or a natural number indicating the ordered volume.

Format   alphanumeric 13

Where used: CB042 Fee Per Executed Order
                              CB060 Fee Statement
                              CB069 Transaction Report

6.341   ordOriginFirm

Description   This field contains external cooperation partner ID used in selected cooper-
                              ation links such as with KRX.

Format   alphanumeric 7

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

6.342   ordrMktVal

Description   This field contains order market value.

Format   numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.343   ordrNo

Description   This field indicates the order identification number assigned to an order by the
                              exchange.

Format   alphanumeric 20

Where used: CB042 Fee Per Executed Order
                              CB062 Designated Sponsor Refund

6.344 ordrPrtFilCod

Description | This field contains order part fill code, which indicates whether an order was fully or partially executed.

Format | alphanumeric 1

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

6.345 ordrQty

Description | This field contains the remaining order quantity of the transaction, which has not been executed yet.

Format | numeric 9

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

6.346 ordrQty1

Description | This field contains the order quantity.

Format | numeric 13

Where used: | CB060 Fee Statement
CB068 Transaction Overview

6.347 ordrTyp

Description | This field contains the order type.

Format | alphanumeric 1

Valid Values	Decodes	Descriptions
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

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

6.348   originCountryCode

Description	This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2.
Format	alphanumeric 2
Where used:	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance

6.349   otrFloor

Description	This field displays the minimum number of otr free transactions per member on that day (can be increased by higher number of trades, see field "limit").
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

6.350   otrMktGrp

Description   This field displays market group of the OTR concept.

Format   alphanumeric 30

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

6.351   otrMonthToDate

Description   This field displays order to trade ratio month to date.

Format   numeric 7, 4

Where used: TL100 Order to Trade Ratio

6.352   otrNo

Description   This field provides the value of the OTR based on numbers.

Format   numeric 10, 4

Where used: TR100 Order to Trade Ratio Report
                       TR101 MiFID II OTR Report

6.353   otrViolatedFinal

Description   This field displays final OTR violation during the month.

Format   alphanumeric 1

Where used: TL100 Order to Trade Ratio

6.354   otrViolatedPreliminary

Description   This field displays preliminary OTR violation during the month.

Format   alphanumeric 1

Where used: TL100 Order to Trade Ratio

6.355   otrVol

Description   This field displays order to trade ratio month to date.

Format   numeric 10, 4

Where used: TR100 Order to Trade Ratio Report
                       TR101 MiFID II OTR Report

6.356   ovnRat

Description   This field indicate the overnigth interest rate (EONIA for instance) given in
                       percentage.

Format   numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.357   packCod

Description   This field contains the code of the market maker package to which the
                       member has subscribed. A package is a collection of various products and
                       minimum market maker obligations towards it.

Format   alphanumeric 5

Where used: TD942 Daily Advanced Market Making Quote Request Performance
                     TD944 Daily Advanced Market Making Strategy Quote Request Performance
                     TD947 MTD - Advanced Market Making Quote Request Performance
                     TD949 MTD - Advanced Market Making Strategy Quote Request Performance
                     mance
                     TD955 Building Block Liquidity Provider Measurement
                     TD957 Package Building Block Liquidity Provider Measurement and
                     Advanced Designated Liquidity Provisioning
                     TD959 Designated Market Making Measurement
                     TD982 Special Report French Equity Options

6.358   parentDeal

Description   This field contains the parent deal ID of a reversed deal - sequential number.

Format   numeric 10

Where used: TC810 T7 Daily Trade Confirmation
                     TE810 T7 Daily Trade Confirmation

6.359   participant

Description   This field indicates the name of the participant, which is a legal entity.

Format   alphanumeric 5

Where used: CB042 Fee Per Executed Order
                     CB050 Fee Overall Summary
                     CB060 Fee Statement
                     CB062 Designated Sponsor Refund
                     CB068 Transaction Overview
                     CB069 Transaction Report
                     CB080 Monthly Fee and Rebate Statement
                     RD110 User Profile Maintenance
                     RD115 User Profile Status
                     RD120 User Transaction Size Limit Maintenance
                     RD125 User Transaction Size Limit Status
                     RD130 Trade Enrichment Rule Maintenance
                     RD135 Trade Enrichment Rule Status
                     RD140 Pre-trade Limits Maintenance - Trading Participant
                     RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.360   partLngName

Description	This field indicates long name of the participant.
Format	alphanumeric 40
Where used:	CB042 Fee Per Executed Order
	CB050 Fee Overall Summary
	CB060 Fee Statement
	CB062 Designated Sponsor Refund
	CB068 Transaction Overview
	CB069 Transaction Report
	CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD980 Excessive System Usage Report

TD981 Month-to-Date OTR

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Selective RFQ Service Maintenance

TE610 Selective RFQ Service Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR900 Daily Order and Quote Transactions

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

6.361   pendingDeletion

Description   This field contains the information of the order deletion status

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0		No Pending Deletion
1	P	Pending Deletion

Where used: TC540 Daily Order Maintenance
                   TE540 Daily Order Maintenance

6.362   persistent

Description   This field contains the information of the order presistency status

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	N	Non-persistent
1	P	Persistent

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

6.363   prc

Description   This field contains the Price of the quote side.

Format   numeric signed 9, 5

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

6.364   prelimIndex

Description   This field represents the Preliminary Index set to the previous day Underlying
                    Index and used intraday for the calculation of preliminary clearing prices.

Format   numeric signed 12, 6

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 352

Where used: TA115 Total Return Futures Parameters

6.365   priceDecomposition

Description   This field defines leg trade price of the TES trade in complex instrument as
                                decomposed by the system or the price provided by the initiating user.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member

Where used: TE810 T7 Daily Trade Confirmation

6.366   priorityDate

Description   This field contains the date corresponding to the priority time of the given
                                order, which is in generic date format.

Format   DateFormat

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

6.367   priorityTime

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

Format   TimeFormat18

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

6.368   prodBusDate

Description   This field represents the Business Date on which the following TRF Product
                        Parameters apply.

Format   DateFormat

Where used: TA115 Total Return Futures Parameters

6.369   prodFactCnt

Description   This field contains a factor for the transaction based OTR for the respective
                        product. This factor can increase or decrease the threshold for the given
                        product compared to the field BaseNo accounting for liquidity and volatility
                        in the respective product.

Format   numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

6.370   prodFactVol

Description   This field contains a factor for the volume based OTR for the respective
                        product . This factor can increase or decrease the threshold for the given
                        product compared to the field BaseVol accounting for liquidity and volatility
                        in the respective product.

Format   numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

6.371 prodManual

Description   This field indicates when some manual entries overwrite the variance futures product parameters.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

6.372 prodTim

Description   This field indicates the accumulated time the product was available in the trading period (trading or fast market).

Format   TimeFormat

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

6.373 prodTradDat

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

Format   DateFormat

Where used: TA114 Variance Futures Parameter

6.374   product

Description   This field indicates the product.

Format   alphanumeric 12

Where used: CB042 Fee Per Executed Order
                            CB050 Fee Overall Summary
                            CB060 Fee Statement
                            CB062 Designated Sponsor Refund
                            CB069 Transaction Report
                            RD120 User Transaction Size Limit Maintenance
                            RD125 User Transaction Size Limit Status
                            RD140 Pre-trade Limits Maintenance - Trading Participant
                            RD145 Pre-trade Limits Status - Trading Participant
                            RD155 Pre-trade Limits Status - Clearing Participant
                            TA113 Complex and Flexible Instrument Definition
                            TA114 Variance Futures Parameter
                            TA115 Total Return Futures Parameters
                            TC230 Cross and Quote Requests
                            TC540 Daily Order Maintenance
                            TC550 Open Order Detail
                            TC810 T7 Daily Trade Confirmation
                            TC812 T7 Daily Prevented Self-Matches
                            TC910 T7 Daily Match Step Activity
                            TD930 Daily Trade Statistics
                            TD940 Daily Regular Market Making Quote Request Performance
                            TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
                            TD942 Daily Advanced Market Making Quote Request Performance
                            TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
                            TD944 Daily Advanced Market Making Strategy Quote Request Performance
                            TD945 MTD - Regular Market Making Quote Request Performance
                            TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
                            TD947 MTD - Advanced Market Making Quote Request Performance
                            TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
                            TD949 MTD - Advanced Market Making Strategy Quote Request Performance
                            TD954 Stressed Market Conditions
                            TD955 Building Block Liquidity Provider Measurement
                            TD956 Basis Building Block Liquidity Provider
                            TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
                            TD959 Designated Market Making Measurement

TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR901 MiFID II Message Rate Report
TT132 Market Maker Protection

6.375   prodVolM

Description	This field contains the monthly product volume of the market maker account of the member.
Format	numeric signed 8
Where used:	TD956 Basis Building Block Liquidity Provider
	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
	TD959 Designated Market Making Measurement

6.376   prvUpdDat

Description	This field contains the date of the previous update.
Format	DateFormat

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 357

Where used:

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

6.377 qty

Description

This field contains the Quantity of the Quote Side

Format

numeric 9

Where used:

TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.378 qtyFixed

Description

This flag indicates whether the Quantity is fixed.

Format

alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:

TE600 Selective RFQ Service Maintenance

6.379 quoInd

Description

This field contains the quote indicator.

Format

alphanumeric 1

Where used:

CB062 Designated Sponsor Refund

6.380 quoReqTot

Description	This field contains the total quote requests submitted for a product in the reporting period.
Format	numeric 5
Where used:	TD940 Daily Regular Market Making Quote Request Performance
	TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
	TD942 Daily Advanced Market Making Quote Request Performance
	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
	TD947 MTD - Advanced Market Making Quote Request Performance
	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
	TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.381 quoReqViol

Description	This field contains quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.
Format	numeric 10
Where used:	TD940 Daily Regular Market Making Quote Request Performance
	TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
	TD942 Daily Advanced Market Making Quote Request Performance
	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
	TD947 MTD - Advanced Market Making Quote Request Performance
	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
	TD949 MTD - Advanced Market Making Strategy Quote Request Performance

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 359

6.382 quoReqViolPct

Description   This field contains the quote request violation percentage, which is the valid
                       quote request violations in proportion to the valid quote requests in the
                       respective market maker program.

Format   numeric 6, 2

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

6.383 quoteFreeText

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

Format   alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance

6.384 quoteId

Description   This field contains the Quote ID generated by the Selective RFQ Service.

Format   alphanumeric 20

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

6.385 quotePerformance

Description   This field contains Quote Performance of a Market Maker on that trading day

Format   numeric 5, 4

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 360

Where used:

TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TR102 Excessive System Usage Report

6.386   quoteSizeQuality

Description

This field contains Quote Size Quality on that trading day which is the average size (number of contracts) quoted per product for a given period

Format

numeric 12

Where used:

TD981 Month-to-Date OTR

6.387   quotQty

Description

This field contains the number of quote transactions per member,account and instrument(ISIN).

Format

numeric 9

Where used:

CB068 Transaction Overview

6.388   randHighQty

Description

This field contains the random high quantity for iceberg order.

Format

numeric 9

Where used:

TC540 Daily Order Maintenance
TC550 Open Order Detail

6.389   randLowQty

Description

This field contains the random low quantity for iceberg order.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 361

Format	numeric 9

Where used:	TC540 Daily Order Maintenance
	TC550 Open Order Detail

6.390   ratio

Description	This field contains the instrument leg ratio (values 1 - 999).

Format	numeric 3

Where used:	TA113 Complex and Flexible Instrument Definition
	TE600 Selective RFQ Service Maintenance
	TE610 Selective RFQ Service Best Execution Summary

6.391   ratioMarket12M

Description	This field contains the ratio of the member across all actively traded ISINs in the respective year calculated by summing up all "ratioSingle12M" of that period excluding the report month.

Format	numeric 4

Where used:	TR901 MiFID II Message Rate Report

6.392   ratioMarketDate

Description	This field contains the ratio of the member across all actively traded ISINs on the respective date calculated by summing up all "ratioSingleDate" of that day.

Format	numeric 4

Where used:	TR901 MiFID II Message Rate Report

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 362

6.393 ratioMarketMtd

Description	This field contains the ratio of the member across all actively traded ISINs in the respective mtd period calculated by summing up all "ratioSingleMtd" on that day.
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report

6.394 ratioSingle12M

Description	This field contains the ratio of an ISIN as yearly value calculated by dividing "transactions12M"by "tradingSec12M" excluding the report month.
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report

6.395 ratioSingleDate

Description	This field contains the ratio of an ISIN on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report

6.396 ratioSingleMtd

Description	This field contains the ratio of an ISIN as month-to-date value calculated by dividing "noTransactionsMTD" by "noSecMTD".
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report

6.397 realisedVar

Description	This field indicates the realised variance calculated from the underlying closing prices since the contract introduction.
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

6.398 realisedVol

Description	This field indicates the realised volatility defined as the squared root of the realised variance
Format	numeric 5, 2
Where used:	TA114 Variance Futures Parameter

6.399 reason

Description	This field contains the reason of activity reported.
Format	numeric 4

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 364

Valid Values	Decodes	Descriptions
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
44	IntraD	INTRADAY STARTUP PROCESSING
45	SOD	START OF DAY PROCESSING
46	EOD	END OF DAY PROCESSING
47	ExpSer	SERIES EXPIRATION
48	ExpOrd	ORDER EXPIRATION
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTIVATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 365

55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
64	OCOtrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE
77	IBBO	IBBO UPDATE
78	DataCh	REFERENCE DATA UPDATE ADD
79	DataCh	REFERENCE DATA UPDATE CHANGE
80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
101	SMPChg	MODIFY DUE TO SELF MATCH

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 366

		PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
104	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	ClBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
121	DataLd	PERSISTENT DATA LOAD INITIATED
122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING COMPLETED
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecBU	RECOV NONEXISTENT OWNING BUID
140	RecPst	RECOV NOT PERSISTENT
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 367

		CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED
165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT

197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDlOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size

| Where used: | TC540 Daily Order Maintenance |
| | TE540 Daily Order Maintenance |

6.400   rebPrc

Description	This field contains the rebate in percent.
Format	numeric 8, 4
Where used:	CB080 Monthly Fee and Rebate Statement

6.401   recTypCod

Description	This field contains the record type code, which is a sequence number used to technically distinguish between several different layout structures in the same report.
Format	alphanumeric 1
Where used:	RD110 User Profile Maintenance

6.402   refFeeAmnt

Description	This field contains the refund fee amount.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 369

6.403 refPrc

Description | This field contains the Reference Price provided by the Requester.

Format | numeric signed 9, 5

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

6.404 refPrcTyp

Description | This field provides the context of the reference price. UnderlyingPrice, CustomIndex

Format | alphanumeric 1

Valid Values	Decodes	Descriptions
1	U	Underlying
2	C	Custom Index

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

6.405 regOrderEvent

Description | This field indicates events which affect an order or quote. The events are classified according to the scheme used in the regulatory reporting.

Format | alphanumeric 2

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 370

Valid Values	Decodes	Descriptions
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	CHME	Change of status at initiative of the member/participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled

Where used:	TC540 Daily Order Maintenance
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance

6.406   reponsdentsQuoting

Description	Number of responders (Max = 50) with active quotes when the deal was created
Format	numeric 6
Where used:	TE610 Selective RFQ Service Best Execution Summary

6.407   repPerFromDat

Description	This field contains reporting period from date, which is the first day included in the reporting period.
Format	DateFormat

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 371

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

6.408   repPerToDat

Description	This field contains reporting period to date, which is the last day included in the reporting period.
Format	DateFormat
Where used:	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
	TD947 MTD - Advanced Market Making Quote Request Performance
	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
	TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.409   reqMthVol

Description	This field contains the required monthly volume of quotes to be provided by the member as an obligation to the market maker program.
Format	numeric 9
Where used:	TD956 Basis Building Block Liquidity Provider
	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
	TD959 Designated Market Making Measurement

6.410 reqQty

Description	This field indicates the request quantity.
Format	numeric 9
Where used:	TC230 Cross and Quote Requests
	TE535 Cross and Quote Requests

6.411 reqTim

Description	This field indicates the required time to be covered by good quotes.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement
	TD956 Basis Building Block Liquidity Provider
	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
	TD959 Designated Market Making Measurement
	TD982 Special Report French Equity Options

6.412 reqTime

Description	This field contains the request time.
Format	TimeFormat18
Where used:	TC230 Cross and Quote Requests
	TE535 Cross and Quote Requests

6.413 reqType

Description	This field contains the type or request. Valid Values are RFC for cross request and RFQ for quote request.
Format	alphanumeric 3

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 373

Valid Values	Decodes	Descriptions
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

Where used: TC230 Cross and Quote Requests
                       TE535 Cross and Quote Requests

6.414   requesterEnteringUser

Description   This field contains the user who acted on-behalf of the Requester user.

Format   alphanumeric 6

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

6.415   requesterOwnerBU

Description   This field contains the Business Unit of the Requester user.

Format   alphanumeric 8

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

6.416   requesterOwnerUser

Description   This field contains the Requester user

Format   alphanumeric 6

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

6.417   requesterSide

Description	This field contains the side of the requester in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format   alphanumeric 4

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used: TE600 Selective RFQ Service Maintenance

6.418   requiredSumSmcCovrdTime

Description	This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd). It is the same as sumSmcReqTime.

Format   TimeFormat

Where used: TD954 Stressed Market Conditions

6.419   requote

Description	This flag is set by requester to indicate that the respondent must quote again.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Selective RFQ Service Maintenance

6.420 respondentEnteringUser

Description   This field contains the user who acted on-behalf of the Respondent user.

Format   alphanumeric 6

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

6.421 respondentOwnerBU

Description   This field contains the Business Unit of the Respondent user.

Format   alphanumeric 8

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

6.422 respondentOwnerUser

Description   This field contains the Respondent user.

Format   alphanumeric 6

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

6.423 respondentSide

Description   This field contains the side of the respondent in the Deal generated by the
Selective RFQ service. Side can be Buy or Sell.

Format   alphanumeric 4

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used:	TE600 Selective RFQ Service Maintenance

6.424   responsibleId

Description	The field contains the email address of the person responsible for the testing and certification of algorithm.

Format	alphanumeric 80

Where used:	TR163 Algo HFT Status

6.425   riskReduction

Description	Commodity Hedging Flag

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	False
1	TRUE	True

Where used:	TE540 Daily Order Maintenance
	TE550 Open Order Detail

6.426   rmmFulfInd

Description	This field indicates whether the RMM requirement is met MTD.

Format	alphanumeric 3

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 377

Where used: TD983 Regulatory Market Making MTD

6.427   rmmMtdFulfilmentPct

Description   This field indicates the average MTD fulfilment for the RMM requirement (in percent).

Format   numeric 6, 2

Where used: TD983 Regulatory Market Making MTD

6.428   rptCod

Description   This field contains the report code.

Format   alphanumeric 5

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 378

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

6.429   rptFlexKey

Description   This field contains the report flexible key.

Format   alphanumeric 14

Where used: CB042 Fee Per Executed Order
                          CB050 Fee Overall Summary
                          CB060 Fee Statement
                          CB062 Designated Sponsor Refund
                          CB068 Transaction Overview
                          CB069 Transaction Report
                          CB080 Monthly Fee and Rebate Statement
                          RD110 User Profile Maintenance
                          RD115 User Profile Status
                          RD120 User Transaction Size Limit Maintenance
                          RD125 User Transaction Size Limit Status
                          RD130 Trade Enrichment Rule Maintenance
                          RD135 Trade Enrichment Rule Status
                          RD140 Pre-trade Limits Maintenance - Trading Participant
                          RD145 Pre-trade Limits Status - Trading Participant
                          RD155 Pre-trade Limits Status - Clearing Participant
                          TA113 Complex and Flexible Instrument Definition
                          TA114 Variance Futures Parameter
                          TA115 Total Return Futures Parameters
                          TC230 Cross and Quote Requests
                          TC540 Daily Order Maintenance
                          TC550 Open Order Detail
                          TC810 T7 Daily Trade Confirmation
                          TC812 T7 Daily Prevented Self-Matches
                          TC910 T7 Daily Match Step Activity
                          TD930 Daily Trade Statistics
                          TD954 Stressed Market Conditions
                          TD980 Excessive System Usage Report
                          TD981 Month-to-Date OTR
                          TD983 Regulatory Market Making MTD
                          TE535 Cross and Quote Requests
                          TE540 Daily Order Maintenance
                          TE545 Daily TES Maintenance

TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.430   rptNam

Description	This field contains the report name.
Format	alphanumeric 30
Where used:	CB042 Fee Per Executed Order
	CB050 Fee Overall Summary
	CB060 Fee Statement
	CB062 Designated Sponsor Refund
	CB068 Transaction Overview
	CB069 Transaction Report
	CB080 Monthly Fee and Rebate Statement
	RD110 User Profile Maintenance
	RD115 User Profile Status
	RD120 User Transaction Size Limit Maintenance
	RD125 User Transaction Size Limit Status
	RD130 Trade Enrichment Rule Maintenance
	RD135 Trade Enrichment Rule Status
	RD140 Pre-trade Limits Maintenance - Trading Participant
	RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.431   rptPrntEffDat

Description	This field contains the report print effective date of the XML and generic text report.
Format	DateFormat
Where used:	CB042 Fee Per Executed Order
	CB050 Fee Overall Summary
	CB060 Fee Statement
	CB062 Designated Sponsor Refund
	CB068 Transaction Overview
	CB069 Transaction Report
	CB080 Monthly Fee and Rebate Statement
	RD110 User Profile Maintenance
	RD115 User Profile Status
	RD120 User Transaction Size Limit Maintenance
	RD125 User Transaction Size Limit Status
	RD130 Trade Enrichment Rule Maintenance
	RD135 Trade Enrichment Rule Status
	RD140 Pre-trade Limits Maintenance - Trading Participant
	RD145 Pre-trade Limits Status - Trading Participant
	RD155 Pre-trade Limits Status - Clearing Participant
	TA113 Complex and Flexible Instrument Definition
	TA114 Variance Futures Parameter
	TA115 Total Return Futures Parameters
	TC230 Cross and Quote Requests
	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TC810 T7 Daily Trade Confirmation

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 383

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

6.432   rptPrntEffTim

Description   This field contains the report print effective time of the XML and generic text
                        report.

Format   TimeFormat

Where used: CB042 Fee Per Executed Order
                        CB050 Fee Overall Summary
                        CB060 Fee Statement
                        CB062 Designated Sponsor Refund
                        CB068 Transaction Overview
                        CB069 Transaction Report
                        CB080 Monthly Fee and Rebate Statement
                        RD110 User Profile Maintenance
                        RD115 User Profile Status
                        RD120 User Transaction Size Limit Maintenance
                        RD125 User Transaction Size Limit Status
                        RD130 Trade Enrichment Rule Maintenance
                        RD135 Trade Enrichment Rule Status
                        RD140 Pre-trade Limits Maintenance - Trading Participant
                        RD145 Pre-trade Limits Status - Trading Participant
                        RD155 Pre-trade Limits Status - Clearing Participant
                        TA113 Complex and Flexible Instrument Definition
                        TA114 Variance Futures Parameter
                        TA115 Total Return Futures Parameters
                        TC230 Cross and Quote Requests
                        TC540 Daily Order Maintenance
                        TC550 Open Order Detail
                        TC810 T7 Daily Trade Confirmation
                        TC812 T7 Daily Prevented Self-Matches
                        TC910 T7 Daily Match Step Activity
                        TD930 Daily Trade Statistics
                        TD954 Stressed Market Conditions
                        TD980 Excessive System Usage Report
                        TD981 Month-to-Date OTR
                        TD983 Regulatory Market Making MTD
                        TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Selective RFQ Service Maintenance

TE610 Selective RFQ Service Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR900 Daily Order and Quote Transactions

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

6.433   rptPrntRunDat

Description   This field contains report print run date of the XML and generic text report.

Format   DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 386

RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.434   secuAdminCod

Description | This field uniquely identifies the modifying user.

Format | alphanumeric 11

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

6.435   secuLstClsPrc

Description | This field contains the security last closing price at the last market closing.

Format | numeric signed 9, 5

Where used: | TA114 Variance Futures Parameter

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 388

6.436 secuPrvClsPrc

Description	This field contains the previous day closing price.Incase of derivative its the underlying or security in the market.Incase of Cash its the closing Price of the Instrument
Format	numeric 10, 5
Where used:	TD930 Daily Trade Statistics

6.437 secuShtNam

Description	This field contains the security short name.
Format	alphanumeric 30
Where used:	TE545 Daily TES Maintenance

6.438 seriMthTrdQtyBst

Description	This field contains the instrument total traded best quantity.
Format	numeric 9
Where used:	TD930 Daily Trade Statistics

6.439 seriMthTrdQtyVDO

Description	This field contains the per month traded VDO quantity for the instrument.
Format	numeric 9
Where used:	TD930 Daily Trade Statistics

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 389

6.440   seriTrdTotQtyBst

Description   This field contains the instrument total traded best quantity.

Format   numeric 9

Where used: TD930 Daily Trade Statistics

6.441   seriTrdTotQtyVDO

Description   This field contains the instrument total traded VDO quantity.

Format   numeric 9

Where used: TD930 Daily Trade Statistics

6.442   sessionId

Description   This field contains the session ID.

Format   numeric 9

Where used: CB068 Transaction Overview
                     CB069 Transaction Report
                     RD140 Pre-trade Limits Maintenance - Trading Participant
                     RD145 Pre-trade Limits Status - Trading Participant
                     TC540 Daily Order Maintenance
                     TC550 Open Order Detail
                     TE540 Daily Order Maintenance
                     TT132 Market Maker Protection

6.443   settlAcct

Description   This field contains the settlement account.

Format   alphanumeric 35

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 390

| Where used: | RD115 User Profile Status |
| | TC810 T7 Daily Trade Confirmation |

6.444   settlAmnt

| Description | (Accumulated) settlement amount of the executed order. |

| Format | numeric 12, 2 |

| Where used: | TC810 T7 Daily Trade Confirmation |

6.445   settlBasis

| Description | This field represents the Daily Settlement Basis calculated in index points from the Daily Settlement TRF Spread (basis points). |

| Format | numeric signed 12, 6 |

| Where used: | TA115 Total Return Futures Parameters |

6.446   settlClgPrc

| Description | This field represents the Daily Settlement Price calculated in Clearing Notation (index points) from the Settlement TRF spread. |

| Format | numeric signed 12, 6 |

| Where used: | TA115 Total Return Futures Parameters |

6.447   settlCurr

| Description | This field contains the settlement currency. |

| Format | alphanumeric 3 |

Where used: TC810 T7 Daily Trade Confirmation

6.448 settlDat

Description This field contains the settlement date, on which the delivery transaction will be completed.

Format DateFormat

Where used: TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance

6.449 settlementPrc

Description This field indicates the settlement price calculated from the settlement volatility.

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

6.450 settlementVol

Description This field indicates the settlement volatility used to calculate the settlement price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.451 settlInst

Description This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 392

Format	alphanumeric 5

Where used:	TE545 Daily TES Maintenance

6.452 settlLocat

Description	This field contains the settlement location and is only relevant for Cash Market.

Format	alphanumeric 5

Where used:	RD115 User Profile Status
	TC810 T7 Daily Trade Confirmation

6.453 settlSpread

Description	This field represents the Daily Settlement TRF Spread entered in basis points as the Settlement Price in Trading Notation used to calculate the Daily Settlement Price in Clearing Notation (index points).

Format	numeric signed 12, 6

Where used:	TA115 Total Return Futures Parameters

6.454 settlTyp

Description	This field indicates the C7 settlement type.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
C	Cash Settlement	
P	Physical Settlement	

Where used:	TA113 Complex and Flexible Instrument Definition

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 393

6.455   shortCodeId

Description   The field contains the numeric short code ID.

Format   alphanumeric 20

Where used: TR160 Identifier Mapping Error
                       TR161 Identifier Mapping Status

6.456   showPrc

Description   This flag set by requester to show Bid and Offer price to the respondent.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Selective RFQ Service Maintenance

6.457   showQty

Description   This flag set by requester to show open quantity to the respondent.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 394

6.458 showSide

Description   This flag set by requester to show side to the respondent.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

6.459 shtQuoPct

Description   This field contains short quote percentage, which is the percentage of the
                           violations caused by quotes that were not active throughout the minimum time
                           span.

Format   numeric 6, 2

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

6.460 sideBU

Description   This field indicates the Business Unit of the approving trader for which a TES
                           side has been entered.

Format	alphanumeric 8

Where used:	TE545 Daily TES Maintenance

6.461   sideFixed

Description	This flag indicates whether the Side is fixed.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:	TE600 Selective RFQ Service Maintenance

6.462   sideId

Description	This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.

Format	alphanumeric 20

Where used:	TE545 Daily TES Maintenance

6.463   sideStatus

Description	This field indicates the approving status of the TES side.

Format	alphanumeric 3

Valid Values	Decodes	Descriptions
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed

Where used: | TE545 Daily TES Maintenance

6.464   sideTrader

Description | This field indicates the user name of the approving trader for which a TES side has been entered.

Format | alphanumeric 6

Where used: | TE545 Daily TES Maintenance

6.465   sizeCovTim

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

Format | TimeFormat

Where used: | TD955 Building Block Liquidity Provider Measurement

6.466   smcAccumTime

Description | This field indicates the accumulated SMC time during that day in the required expiries and strikes. It is used to calculate the quotation coverage.

Format | TimeFormat

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 397

Where used:	TD954 Stressed Market Conditions

6.467 smcCovrdTime

Description	This field contains SMC covered time, which is the total time for which valid quotes were provided in the respective expiries and strikes during SMC.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.468 smcCovReq

Description	This field contains Stressed Market Condition (SMC) coverage requirement, which is the percentage of the SMC trading period required to be covered by good quotes for a member registered as Liquidity Provider or Regulatory Market Maker.
Format	numeric 5
Where used:	TD954 Stressed Market Conditions

6.469 smcDayFulfInd

Description	This field contains an indication on whether on a trading day the SMC quotation requirement was met (1 = yes, 0 = no). It is used for the calculation of OTR and ESU fees.
Format	numeric 1
Where used:	TD954 Stressed Market Conditions

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 398

6.470   smcFullfilled

Description

This field indicate whether a market maker has fullfilled his quoting obligations during the stress market conditions ("SMC").

Format

alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used:

TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.471   smcMtdFulfilledInd

Description

This field indicates whether the SMC requirement per member and product is fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid Values: YES and NO.

Format

alphanumeric 3

Where used:

TD954 Stressed Market Conditions

6.472   smcReqTime

Description

This field contains the required time for quotation during SMC in order to qualify for the respective incentives.

Format

TimeFormat

Where used:

TD954 Stressed Market Conditions

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 399

6.473 smcTime

Description   This field contains the total time that the product was in SMC during that day.

Format   TimeFormat

Where used: TD954 Stressed Market Conditions

6.474 smpDeletedQty

Description   This field contains the prevented self-match quantity.

Format   numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
                     TE812 Daily Prevented Self-Matches

6.475 spreadCovTim

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

Format   TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.476 spreadQuality

Description   This field contains Spread Quality on that trading day which is a performance
                     measure based on the average spread of all series quoted in the strike price
                     window of a Market Maker in a product for a day.

Format   numeric 5, 4

Where used: TD980 Excessive System Usage Report
                               TD981 Month-to-Date OTR
                               TR102 Excessive System Usage Report

6.477   standardVar

Description   This field indicates the standard variance defined at the end of the first trading
                   day

Format   numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.478   standardVol

Description   This field indicates the standard volatility defined as the squared root of the
                   standard variance

Format   numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.479   statusInd

Description   States the status of the mapping

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
L	L	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from"
	EMPTY	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

Where used:	TR161 Identifier Mapping Status

6.480   stopPrice

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

Format	numeric signed 9, 5

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

6.481   strtDat

Description	This field contains the start date from which member's transactions are considered for generation of the report.

Format	DateFormat

Where used:	TE545 Daily TES Maintenance

6.482   sumAcctFeeCrtDayAmnt

Description	This field contains the fee sum of the current day per account.

Format	numeric 15, 2

Where used:	CB050 Fee Overall Summary

6.483   sumAcctFeeCrtMthAmnt

Description	This field contains the fee sum of the current month per account.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 402

Format	numeric 15, 2

Where used:	CB050 Fee Overall Summary

6.484   sumAcctFeeCrtMthBal

Description	This field contains the fee sum of the current month per account.

Format	numeric 15, 2

Where used:	CB060 Fee Statement

6.485   sumAcctFeePrvDayAmnt

Description	This field contains the fee sum of the previous day per account.

Format	numeric 15, 2

Where used:	CB050 Fee Overall Summary

6.486   sumAcctFeePrvMthAmnt

Description	This field contains the fee sum of the previous month per account.

Format	numeric 15, 2

Where used:	CB050 Fee Overall Summary

6.487   sumAcctFeeYtdAmnt

Description	This field contains the year-to-date fee sum per account.

Format	numeric 15, 2

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 403

Where used: CB050 Fee Overall Summary

6.488   sumAcctOrdrQty

Description   This field contains the total order quantity and per account.

Format   numeric 13

Where used: CB060 Fee Statement

6.489   sumAcctOrdrVol

Description   This field contains the total order volume and per account.

Format   numeric 13, 2

Where used: CB042 Fee Per Executed Order
                      CB060 Fee Statement

6.490   sumAcctTrnFeeAmnt

Description   This field contains the total of Transaction Fee Amount per account.

Format   numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.491   sumAccumTim

Description   This field indicates the sum of the accumulated time.

Format   TimeFormat

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

6.492   sumAllTrades

Description   Accumulated number of trades included TES trades.

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.493   sumAllVolume

Description   Accumulated traded Volume included TES trades

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.494   sumClasDayTesVol

Description   This field contains the accumulated TES Volume on the class code level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.495   sumClasDayTotVol

Description   This field contains the accumulated Total Volume on the class code level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.496   sumClasMtdTesVol

Description   This field contains the accumulated Monthly TES Volume on the class code
                          level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.497   sumClasMtdTotVol

Description   This field contains the accumulated Monthly Total Volume on the class code
                          level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.498   sumClasOpnIntQty

Description   This field contains the Interest Total Display.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.499   sumCovTim

Description   This field indicates the Sum of covered time (active good quote times on all
                          relevant series).

Format	TimeFormat

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

6.500   sumCovTimPercent

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

Format	numeric 6, 2

Where used:	TD982 Special Report French Equity Options

6.501   sumCurrDayAmnt

Description	This field displays the sum of the current day amounts over all market groups.

Format	numeric 11, 2

Where used:	TL001 System Transaction Overview

6.502   sumCurrFeeCrtDayAmnt

Description	This field contains the fee sum of the current day per currency.

Format	numeric 15, 2

Where used:	CB050 Fee Overall Summary

6.503   sumCurrFeeCrtMthAmnt

Description   This field contains the fee sum of the current month per currency.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.504   sumCurrFeeCrtMthBal

Description   This field contains the fee sum of the current month per currency.

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.505   sumCurrFeePrvDayAmnt

Description   This field contains the fee sum of the previous day per currency.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.506   sumCurrFeePrvMthAmnt

Description   This field contains the fee sum of the previous month per currency.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 408

6.507   sumCurrFeeYtdAmnt

Description   This field contains the year-to-date fee sum per currency.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.508   sumCurrOrdrQty

Description   This field contains the total order quantity and per trading currency.

Format   numeric 13

Where used: CB060 Fee Statement

6.509   sumCurrOrdrVol

Description   This field contains the total order volume and per trading currency.

Format   numeric 13, 2

Where used: CB042 Fee Per Executed Order
                       CB060 Fee Statement

6.510   sumCurrTrnFee

Description   This field contains the sum of the accumulated transaction fees.

Format   numeric 15, 2

Where used: CB042 Fee Per Executed Order

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 409

6.511   sumDayCutLim

Description   This field contain the sum of day cut off limit.

Format   numeric 10

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

6.512   sumFeeAdjAmnt

Description   This field contains the sum of fee adjustment amounts.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.513   sumFeeAmnt

Description   This field contains the sum of fees.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.514   sumFeeConnAmnt

Description   This field contains the sum of connection amounts.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.515   sumGoodQuoReqResp

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

Format   numeric 10

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

6.516   sumHseFeeCrtMthBal

Description   This field contains the Total.

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.517   sumHseOrdrQty

Description   This field contains the order quantity.

Format   numeric 13

Where used: CB060 Fee Statement

6.518   sumHseOrdrVol

Description   This field contains the order volume.

Format   numeric 13, 2

Where used: CB060 Fee Statement

6.519   sumInstDsAddCrt

Description   This field contains the sum of the additional credits per instrument and Desig-
                        nated Sponsor.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.520   sumInstDsRefAmnt

Description   This field contains the sum of the refund amounts per instrument and Desig-
                        nated Sponsor.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.521   sumInstIsinFeeCrtMthBal

Description   This field contains the sum of the current month's fees per ISIN.

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.522   sumInstMembFeeCrtDayAmnt

Description   This field contains the sum of order fees per transaction and per instrument
                        type.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.523 sumInstMembFeeCrtMthAmnt

Description   This field contains the sum of current month fees per instrument type.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.524 sumInstMembFeePrvDayAmnt

Description   This field contains the sum of current day's fees at previous day's value per fee type and per instrument type.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.525 sumInstMembFeePrvMthAmnt

Description   This field contains the fee sum of current month's fees at previous months's value per fee type and per instrument type.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.526 sumInstMembFeeYtdAmnt

Description   This field contains the current year's total calculated fees at current months's value per instrument type.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 413

6.527   sumInstOrdrAddCrt

Description

This field contains the sum of the additional credits per instrument and order.

Format

numeric signed 15, 2

Where used:

CB062 Designated Sponsor Refund

6.528   sumInstOrdrQty

Description

This field contains the total order quantity and per Instrument.

Format

numeric 13

Where used:

CB060 Fee Statement

6.529   sumInstOrdrRefAmnt

Description

This field contains the sum of the refund amounts per instrument and order.

Format

numeric signed 15, 2

Where used:

CB062 Designated Sponsor Refund

6.530   sumInstOrdrTrdFee

Description

This field contains the sum of the trading fee per instrument and order.

Format

numeric signed 15, 2

Where used:

CB062 Designated Sponsor Refund

6.531   sumInstOrdrVol

Description   This field contains the total order volume and per Instrument.

Format   numeric 13, 2

Where used: CB042 Fee Per Executed Order
                        CB060 Fee Statement

6.532   sumInstQtAddCrt

Description   This field contains the sum of the additional credits per instrument and quote.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.533   sumInstQtRefAmnt

Description   This field contains the sum of the refund amounts per instrument and quote.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.534   sumInstTranFee

Description   This field contains the sum of order fees per transaction and per Instrument.

Format   numeric 15, 2

Where used: CB042 Fee Per Executed Order

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
08.12.2017
XML Report Tag Descriptions
Page 415

6.535   sumMembExcAddCrt

Description   This field contains the sum of the additional credits per exchange member.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.536   sumMembExcRefAmnt

Description   This field contains the sum of the refund amounts per exchange member.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.537   sumMembFeeAmnt

Description   This field contains the sum of the fee amount per member.

Format   numeric signed 12, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.538   sumMembFeeCrtDayAmnt

Description   This field contains the fee sum of the current day per clearing member.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 416

6.539   sumMembFeeCrtMthAmnt

Description   This field contains the fee sum of the current month per Business Unit.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.540   sumMembFeeCrtMthBal

Description   This field contains the fee sum of the current month per Business Unit.

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.541   sumMembFeePrvDayAmnt

Description   This field contains the fee sum of the previous day per clearing member.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.542   sumMembFeePrvMthAmnt

Description   This field contains the fee sum of the previous month per clearing member.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.543   sumMembFeeYtdAmnt

Description   This field contains the year-to-date fee sum per currency.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.544   sumMembOrdrQty

Description   This field contains the total order quantity and per Business Unit.

Format   numeric 13

Where used: CB042 Fee Per Executed Order
                      CB060 Fee Statement

6.545   sumMembOrdrQty1

Description   This field contains the total number of order transactions per business
                      unit,account and instrument(ISIN).

Format   numeric 13

Where used: CB068 Transaction Overview

6.546   sumMembOrdrVol

Description   This field contains the total order volume and per Business Unit.

Format   numeric 13, 2

Where used: CB042 Fee Per Executed Order
                      CB060 Fee Statement

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 418

6.547   sumMembQuotQty

Description

This field contains the total number of quote transactions per business unit,account and instrument(ISIN).

Format

numeric 9

Where used:

CB068 Transaction Overview

6.548   sumMembTotBuyOrdr

Description

This field contains the total of the order quantity bought per Member .

Format

numeric 9

Where used:

TC810 T7 Daily Trade Confirmation

6.549   sumMembTotQty

Description

This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN).

Format

numeric 9

Where used:

CB068 Transaction Overview

6.550   sumMembTotSellOrdr

Description

This field contains the total of the order quantity sold per Member.

Format

numeric 9

Where used:

TC810 T7 Daily Trade Confirmation

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 419

6.551   sumMembTranFee

Description   This field contains the sum of order fees per transaction and per Business
                       Unit.

Format   numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.552   sumMembTxnCnt

Description   This field contains the sum of the transactions.

Format   numeric 9

Where used: CB068 Transaction Overview

6.553   sumMktGrpAddCrt

Description   This field contains the sum of the additional credits per market group.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.554   sumMktGrpRefAmnt

Description   This field contains the sum of the refund amounts per market group.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 420

6.555   sumMnthToDate

Description   This field displays the sum of all market groups for the month-to-date.

Format   numeric 11, 2

Where used: TL001 System Transaction Overview

6.556   sumNonDisclTrades

Description   Accumulated number of Non Disclosed trades.

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.557   sumNonDisclVolume

Description   Accumulated traded Volume of Non Disclosed trades

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.558   sumOtrExecOrdrNo

Description   This field provides the sum of numbers of all order and quote executions of all
                              traders of a member, which are active in one ISIN.

Format   numeric 10

Where used: TR101 MiFID II OTR Report

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 421

6.559 sumOtrExecOrdrQty

Description	This field contains the sum of executed orders.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

6.560 sumOtrExecOrdrVol

Description	This field contains the sum of executed orders.
Format	numeric 15
Where used:	TR101 MiFID II OTR Report

6.561 sumOtrOrdrNo

Description	This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.
Format	numeric 10
Where used:	TR101 MiFID II OTR Report

6.562 sumOtrOrdrQty

Description	This field contains the sum of entered, modified and deleted quantity.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 422

6.563   sumOtrOrdrVol

Description   This field contains the sum of entered, modified and deleted quantity.

Format   numeric 15

Where used: TR101 MiFID II OTR Report

6.564   sumPartIdExecOrdrQty

Description   This field contains the sum of executed orders per trader.

Format   numeric 15

Where used: TL100 Order to Trade Ratio

6.565   sumPartIdOtrOrdrQty

Description   This field contains the sum of entered, modified, and deleted quantity per trader.

Format   numeric 15

Where used: TL100 Order to Trade Ratio

6.566   sumPartTotBuyOrdr

Description   This field contains the total of the order quantity bought per participant .

Format   numeric 9

Where used: TC810 T7 Daily Trade Confirmation

6.567   sumPartTotSellOrdr

Description   This field contains the total of the order quantity sold per participant.

Format   numeric 9

Where used: TC810 T7 Daily Trade Confirmation

6.568   sumProdDayTesVol

Description   This field contains the accumulated TES Volume on the product level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.569   sumProdDayTotVol

Description   This field contains the accumulated Total Volume on the product level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.570   sumProdMtdTesVol

Description   This field contains the accumulated Monthly TES Volume on the product
                        level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 424

6.571   sumProdMtdTotVol

Description   This field contains the accumulated Monthly Total Volume on the product
                      level.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.572   sumProdOpnIntQty

Description   This field contains the Grand Interest Display.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.573   sumProdTESClgBuy

Description   This field contains the accumulated clearing qty of buy volume for TES
                      trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.574   sumProdTESClgSell

Description   This field contains the accumulated clearing qty of sell volume for TES
                      trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.575   sumProdTESTotBuy

Description   This field contains the total number of buy TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.576   sumProdTESTotSell

Description   This field contains the total number of sell TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.577   sumProdTESVolBuy

Description   This field contains the accumulated qty of buy volume for TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.578   sumProdTESVolSell

Description   This field contains the accumulated qty of sell volume for TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 426

6.579   sumProdTim

Description   This field indicates the sum of the product time.

Format   TimeFormat

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

6.580   sumProdTotBuyOrdr

Description   This field contains the total number of buy deal items for on-exchange trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation
                           TE812 Daily Prevented Self-Matches

6.581   sumProdTotClgBuy

Description   This field contains the accumulated clearing qty of buy deal item for on-exchange trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.582   sumProdTotClgSell

Description   This field contains the accumulated clearing qty of sell deal item for on-exchange trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.583   sumProdTotCntrBuy

Description   This field contains the accumulated qty of buy deal item for on-exchange
                               trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation
                               TE812 Daily Prevented Self-Matches

6.584   sumProdTotCntrSell

Description   This field contains the accumulated qty of sell deal item for on-exchange
                               trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation
                               TE812 Daily Prevented Self-Matches

6.585   sumProdTotSellOrdr

Description   This field contains the total number of sell deal items for on-exchange trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation
                               TE812 Daily Prevented Self-Matches

6.586   sumProdVolM

Description   This field indicates the sum of market maker volume.

Format	numeric 9

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

6.587 sumQuoReqTot

Description	This field contains the sum of the total quote requests submitted for a product in the reporting period.

Format	numeric 5

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

6.588 sumQuoReqViol

Description	This field contains the sum of quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format	numeric 10

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

6.589 sumRebFeeAmnt

Description	This field contains the sum of rebate amounts.

Format	numeric signed 15, 2

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 429

Where used: CB080 Monthly Fee and Rebate Statement

6.590   sumReqTim

Description   This field indicates the sum of the required time to be covered by good quotes.

Format   TimeFormat

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

6.591   sumReqTimSize

Description   This field indicates the sum of the required time to be covered by good quotes
                               fulfilling the Building Block requirement Larger Size.

Format   TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.592   sumReqTimSprd

Description   This field indicates the sum of the required time to be covered by good quotes
                               fulfilling the Building Block requirement Tighter Spread.

Format   TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 430

6.593 sumShtQuoPct

Description	This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.
Format	numeric 6, 2
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.594 sumSizeCovTim

Description	This field indicates the Sum of covered time (active good quote times on all relevant series), where the larger size requirement is fulfilled.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement

6.595 sumSmcAccumTime

Description	This field indicates the accumulated SMC time in the required expiries and strikes in total for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.596 sumSmcCovrdTime

Description	This field contains the total covered time for quotation during SMC for that month (mtd).
Format	TimeFormat

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 431

Where used: TD954 Stressed Market Conditions

6.597 sumSmcDayFulfInd

Description   This field contains the total number of days in which the SMC quotation
                                requirement is met (mtd).

Format   numeric 2

Where used: TD954 Stressed Market Conditions

6.598 sumSmcReqTime

Description   This field contains the total required time for quotation during SMC in order
                                to qualify for the respective incentives for that month (mtd).

Format   TimeFormat

Where used: TD954 Stressed Market Conditions

6.599 sumSmcTime

Description   This field indicates the total time that the product was in SMC during that
                                month (mtd).

Format   TimeFormat

Where used: TD954 Stressed Market Conditions

6.600 sumSpreadCovTim

Description   This field indicates the Sum of covered time (active good quote times on all
                                relevant series), where the tighter spread requirement is fulfilled.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 432

Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement

6.601 sumSynch0To50

Description	This field displays the sum of the field synch0To50 over all market groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

6.602 sumSynch100To

Description	This field displays the sum of the field synch100To over all market groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

6.603 sumSynch50To100

Description	This field displays the sum of the field synch50To100 over all instrument groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

6.604 sumSynTrades

Description	Accumulated number of on-exchange trades matched synthetically
Format	numeric 11

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 433

Where used: TE910 T7 Daily Trade Activity

6.605   sumSynVolume

Description   Accumulated traded Volume of on-exchange trades matched synthetically

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.606   sumTESClgBuy

Description   This field contains the accumulated clearing qty of buy volume for TES trades

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.607   sumTESClgSell

Description   This field contains the accumulated clearing qty of sell volume for TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.608   sumTESTotBuy

Description   This field contains the total number of buy TES trades.

Format   numeric 9

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 434

Where used: TE810 T7 Daily Trade Confirmation

6.609   sumTESTotSell

Description   This field contains the total number of sell TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.610   sumTesTrades

Description   Accumulated number of TES trades included Non Disclosed trades.

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.611   sumTESVolBuy

Description   This field contains the accumulated qty of buy volume for TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.612   sumTESVolSell

Description   This field contains the accumulated qty of sell volume for TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 435

6.613   sumTesVolume

Description   Accumulated traded Volume included Non Disclosed trades

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.614   sumTotBuyOrdr

Description   This field contains the total number of buy deal items for on-exchange trades.

Format   numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
                              TE810 T7 Daily Trade Confirmation
                              TE812 Daily Prevented Self-Matches

6.615   sumTotClgBuy

Description   This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.616   sumTotClgSell

Description   This field contains the accumulated Clearing qty of Sell deal item for on-exchange trades.

Format   numeric 9

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 436

Where used: TE810 T7 Daily Trade Confirmation

6.617   sumTotCntrBuy

Description   This field contains the accumulated qty of buy deal item for on-exchange
                             trades.

Format   numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
                             TE810 T7 Daily Trade Confirmation
                             TE812 Daily Prevented Self-Matches

6.618   sumTotCntrSell

Description   This field contains the accumulated qty of sell deal item for on-exchange
                             trades.

Format   numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
                             TE810 T7 Daily Trade Confirmation
                             TE812 Daily Prevented Self-Matches

6.619   sumTotSellOrdr

Description   This field contains the total number of sell deal items for on-exchange trades.

Format   numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
                             TE810 T7 Daily Trade Confirmation
                             TE812 Daily Prevented Self-Matches

6.620   sumUserTxnCnt

Description   This field contains the sum of transaction counts per user.

Format   numeric 9

Where used: CB068 Transaction Overview

6.621   sumValGoodQuoReqResp

Description   This field contains the sum of the number of valid good quote request
                           responses after the cut limit adjustment.

Format   numeric 10

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

6.622   sumValQuoReqTot

Description   This field contains the sum of the total number of valid quote requests after
                           cut limit adjustment.

Format   numeric 10

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

6.623   sumValQuoReqViol

Description   This field contains the sum of the number of valid quote request violations on
                           the basis of the valid quote requests after cut limit adjustment.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 438

Format	numeric 10

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

6.624 sumViol

Description	This field indicates the sum of violation indicators.

Format	numeric 5

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

6.625 sumViolPct

Description	This field contains the sum of violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format	numeric 6, 2

Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance TD955 Building Block Liquidity Provider Measurement

6.626 swapCust1

Description	This field contains the ID of the first customer involved in the trade for exchange for physical, financial or swap.

Format	alphanumeric 20

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 439

| Where used: | TE545 Daily TES Maintenance |

6.627 swapCust2

| Description | This field contains the ID of the second customer involved in the trade for exchange for physical, financial or swap. |

| Format | alphanumeric 20 |

| Where used: | TE545 Daily TES Maintenance |

6.628 synch0To50

| Description | This field displays the fees for transactions exceeding the limit up to 50%. The calculation of the Transaction Limit Fee depends on the exceedance of the limit. The fees are scaled, within the following ranges: from 0%-50% exceedance of the limit 0,01 EUR per transaction are billed; from 50%-100% exceedance of the limit 0,02 EUR per transaction are billed. For the exceedance of the limit by over 100% 0,03 EUR per transaction are billed. |

| Format | numeric 10, 2 |

| Where used: | TL001 System Transaction Overview |

6.629 synch100To

| Description | This field displays the fees for transactions exceeding the limit more than 100%. See field synch0To50. |

| Format | numeric 10, 2 |

| Where used: | TL001 System Transaction Overview |

6.630   synch50To100

Description	This field displays the fees for transactions exceeding the limit more than 50 % and up to 100%. See field synch0To50.

Format	numeric 10, 2

Where used:	TL001 System Transaction Overview

6.631   tesActivity

Description	This field indicates the reported T7 Entry Service activity.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload

Where used:	TE545 Daily TES Maintenance

6.632   tesDescription

Description	This field contains the free description entered by the initiating user of the TES trade.

Format	alphanumeric 20

Where used:	TE545 Daily TES Maintenance

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 441

6.633 tesEligibility

Description   This flag describe if an instrument is TES eligible.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	0	FALSE
1	1	TRUE

Where used: RD110 User Profile Maintenance
                           RD115 User Profile Status

6.634 tesId

Description   This field indicates the unique T7 Entry Service ID assigned by the exchange.

Format   alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.635 tesInitiatorBU

Description   This field indicates the Business Unit of the initiating user who entered the
                           TES trade.

Format   alphanumeric 8

Where used: TE545 Daily TES Maintenance

6.636 tesInitiatorUser

Description   This field indicates the initiating user who entered the TES trade.

Format   alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.637   tesType

Description   This field contains the T7 Entry Service (TES) type code.

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET

Where used: RD110 User Profile Maintenance
RD115 User Profile Status
TE545 Daily TES Maintenance
TE810 T7 Daily Trade Confirmation

6.638   text

Description   This field contains the free-format text comment entered by trader for a transaction.

Format   alphanumeric 12

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

6.639   time18

Description	This field contains the time of the given transaction, which is in generic time format.

Format	TimeFormat18

Where used:	TC540 Daily Order Maintenance
	TC810 T7 Daily Trade Confirmation
	TC812 T7 Daily Prevented Self-Matches
	TC910 T7 Daily Match Step Activity
	TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
	TD944 Daily Advanced Market Making Strategy Quote Request Performance
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance
	TE600 Selective RFQ Service Maintenance
	TE810 T7 Daily Trade Confirmation
	TE812 Daily Prevented Self-Matches
	TE910 T7 Daily Trade Activity
	TT132 Market Maker Protection

6.640   timeValidity

Description	This field contains the time validity.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 444

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

6.641   totalNoTradingDays

Description   This field indicates the total number of trading days of the variance futures
                          contract

Format   numeric 4

Where used: TA114 Variance Futures Parameter

6.642   totalUserExecOrdrNo

Description   This field provides the total number of all order and quote executions of one
                          trader of a member, which is active in one ISIN.

Format   numeric 9

Where used: TR101 MiFID II OTR Report

6.643   totalUserExecOrdrVol

Description   This field contains the sum of executed orders per trader.

Format   numeric 12

Where used: TR101 MiFID II OTR Report

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 445

6.644   totalUserOrdrNo

Description	This field provides the total number of all order and quote insertions, modifications and deletions of one trader of a member, which is active in one respective ISIN.
Format	numeric 9
Where used:	TR101 MiFID II OTR Report

6.645   totalUserOrdrVol

Description	This field contains the sum of entered, modified, and deleted quantity per trader.
Format	numeric 12
Where used:	TR101 MiFID II OTR Report

6.646   totBURules

Description	This field contains the number of trade enrichment rules per business unit.
Format	numeric 5
Where used:	RD135 Trade Enrichment Rule Status

6.647   totBusinessUnitIdRiskEvt

Description	This field indicates the total business units.
Format	numeric 5
Where used:	TT133 Trading Risk Events

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 446

6.648   totBUUpdCodAdd

Description   This field contains the number of added records per business unit.

Format   numeric 5

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

6.649   totBUUpdCodChg

Description   This field contains the number of changed records per business unit.

Format   numeric 5

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

6.650   totBUUpdCodDel

Description   This field contains the number of deleted records per business unit.

Format   numeric 5

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

6.651   totParticipantIdRiskEvt

Description   This field indicates the total participants.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 447

Format	numeric 5

Where used:	TT133 Trading Risk Events

6.652   totParticipantUpdCodAdd

Description	This field contains the number of added records per perticipant.

Format	numeric 5

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

6.653   totParticipantUpdCodChg

Description	This field contains the number of changed records per perticipant.

Format	numeric 5

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

6.654   totParticipantUpdCodDel

Description	This field contains the number of deleted records per perticipant.

Format	numeric 5

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 448

6.655   totQty

Description	This field contains the total quantity.
Format	numeric 9
Where used:	CB068 Transaction Overview

6.656   totQuoReqViolPct

Description	This field indicates the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package.
Format	numeric 6, 2
Where used:	TD955 Building Block Liquidity Provider Measurement
	TD956 Basis Building Block Liquidity Provider
	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
	TD959 Designated Market Making Measurement

6.657   totTrdDays

Description	This field contains the total trading days in the current month.
Format	numeric 2
Where used:	TD981 Month-to-Date OTR
	TD983 Regulatory Market Making MTD
	TR100 Order to Trade Ratio Report

6.658   totUserIdRiskEvt

Description	This field indicates the total users.

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 449

Format	numeric 5

Where used:	TT133 Trading Risk Events

6.659 totUserProd

Description	This field contains the number assigned products.

Format	numeric 5

Where used:	RD125 User Transaction Size Limit Status

6.660 totUserUpdCodAdd

Description	This field contains the number of added records per user.

Format	numeric 5

Where used:	RD110 User Profile Maintenance
	RD120 User Transaction Size Limit Maintenance

6.661 totUserUpdCodChg

Description	This field contains the number of changed records per user.

Format	numeric 5

Where used:	RD110 User Profile Maintenance
	RD120 User Transaction Size Limit Maintenance

6.662 totUserUpdCodDel

Description	This field contains the number of deleted records per user.

Format	numeric 5

Where used:	RD110 User Profile Maintenance
	RD120 User Transaction Size Limit Maintenance

6.663 tradedVol

Description	Total traded volume per product per member.

Format	numeric 13

Where used:	TR100 Order to Trade Ratio Report

6.664 tradeEnrichmentRuleId

Description	This field gives the index of the trade enrichment rule linked to a business unit. A business unit can define up to 10000 trade enrichment rules in order to complete the clearing information of a trade.

Format	numeric 5

Where used:	RD130 Trade Enrichment Rule Maintenance
	RD135 Trade Enrichment Rule Status
	TC540 Daily Order Maintenance
	TE540 Daily Order Maintenance

6.665 tradeNumber

Description	This field indicates 'Trade Number' which is a unique number created by the Trade Manager for each side of a trade OR a deal. This new 'Trade Number' will be used to map T7 Trade Broadcasts with CCP Trade Broadcasts/internal interface.

Format	numeric 10

Where used:	TC810 T7 Daily Trade Confirmation

6.666   tradesCnt

Description	Total number of trades per product per member.

Format	numeric 13

Where used:	TR100 Order to Trade Ratio Report

6.667   tradeType

Description	This field indicates the trade type.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
G	BEST	Best Order Execution Trade (Cash Specific)

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 452

Where used: TC810 T7 Daily Trade Confirmation
                    TC812 T7 Daily Prevented Self-Matches
                    TC910 T7 Daily Match Step Activity
                    TE810 T7 Daily Trade Confirmation
                    TE812 Daily Prevented Self-Matches
                    TE910 T7 Daily Trade Activity

6.668   tradingCapacity

Description   This field indicates the trading capacity.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	CU	Agency
5	PR	Proprietary
6	MM	Market-Making
8	BE	Best Execution (Cash Specific)
9	RP	Riskless Principal (Cash Specific)

Where used: TC540 Daily Order Maintenance
                    TC550 Open Order Detail
                    TC812 T7 Daily Prevented Self-Matches
                    TE540 Daily Order Maintenance
                    TE545 Daily TES Maintenance
                    TE550 Open Order Detail
                    TE810 T7 Daily Trade Confirmation
                    TE812 Daily Prevented Self-Matches

6.669   tradingParticipant

Description   This field contains the trading participants.

Format   alphanumeric 5

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 453

6.670   tradingRestriction

Description   This field contains the trading restriction.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only

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

6.671   tradingSec12M

Description   This field contains the number of seconds per ISIN defined as the sum of
                            NoSecDate during the last 12 months excluding the report month.

Format   numeric 8

Where used: TR901 MiFID II Message Rate Report

6.672   tradPartLngName

Description   This field contains the trading participants legal name.

Format   alphanumeric 40

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

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 454

6.673   tradVolume

Description   This field contains order book traded volume of the trading day per product.

Format   numeric 12

Where used: TD980 Excessive System Usage Report
                           TD981 Month-to-Date OTR
                           TR102 Excessive System Usage Report

6.674   trailStopAbsPrice

Description   This field contains the absolute price for trailing stop order.

Format   numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
                           TC550 Open Order Detail

6.675   trailStopPricePct

Description   This field contains the absolute percentage for trailing stop order.

Format   numeric 6, 2

Where used: TC540 Daily Order Maintenance
                           TC550 Open Order Detail

6.676   tranFee

Description   This field indicates the transaction fee amount.

Format   numeric signed 15, 2

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 455

Where used:	CB042 Fee Per Executed Order

6.677 transactions12M

Description	This field contains the number of messages per ISIN defined as the sum of noTransactionsDate of the last 12 month excluding the report month.
Format	numeric 11
Where used:	TR901 MiFID II Message Rate Report

6.678 transDate

Description	This field contains the report date
Format	alphanumeric 10
Where used:	TR900 Daily Order and Quote Transactions TR902 Daily Order and Quote Transactions

6.679 transMonth

Description	This field contains the report month and year. Likewise this field can be used as starting month of the 12 month calculation incl. the report month. This figure is also the starting month of the "avgOf12Months". A report covering July 2016 will have "072016" and would include July 2016 til August 2015.
Format	alphanumeric 6
Where used:	TR901 MiFID II Message Rate Report

6.680 transStartMonth

Description	Field contains the starting month of the 12 month period excl. the report month, e.g. "122016".

Format	numeric 6

Where used:	TR901 MiFID II Message Rate Report

6.681   tranTypCod

Description	This field contains the transaction type code.

Format	alphanumeric 1

Where used:	TL001 System Transaction Overview

6.682   trDay

Description	This field contains Trading Day (one row per day) of the current month).

Format	DateFormat

Where used:	CB042 Fee Per Executed Order
	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TR100 Order to Trade Ratio Report
	TR102 Excessive System Usage Report

6.683   trdCnt

Description	Total number of trades

Format	numeric 13

Where used:	CB069 Transaction Report

6.684   trdFeeAmnt

Description   This field contains the trading fee.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.685   trdQty

Description   This field contains the traded quantity.

Format   numeric 9

Where used: CB062 Designated Sponsor Refund

6.686   trdVol

Description   This field shows either n/a or a natural number indicating the traded volume.

Format   alphanumeric 13

Where used: CB069 Transaction Report

6.687   triggered

Description   This field contains the triggered flag.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
2	STP	Stop Order
4	OCO	One Cancels Other

T7 Release 6.0

XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 458

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

6.688   trnTim

Description   This field contains the transaction time.

Format   TimeFormat

Where used: TT135 Risk Event Report

6.689   tvtic

Description   Individual transaction identification code for each transaction resulting from
                           the full or partial execution of an order as specified in Regulation EU No. 600/
                           2014/EU (MiFIR/ MiFID II) assigned by the trading venue to the transaction
                           pursuant to Art.2, RTS 22.

Format   alphanumeric 52

Where used: TC810 T7 Daily Trade Confirmation
                           TE810 T7 Daily Trade Confirmation

6.690   txnCnt

Description   This field contains the transaction count.

Format   numeric 9

Where used: CB068 Transaction Overview
                           CB069 Transaction Report
                           TD980 Excessive System Usage Report
                           TR102 Excessive System Usage Report

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 459

6.691 txnLimit

Description
This field contains the Transaction Limit per product

Format
numeric 12

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

6.692 txnTypNam

Description
This field contains the transaction type name.

Format
alphanumeric 13

Where used:
CB068 Transaction Overview

6.693 underlyingIndex

Description
This field represents the daily Underlying Index entered at the end of the trading session for the product, used as Final Index on the instrument level for the business day, and as Preliminary Index for the next business day.

Format
numeric signed 12, 6

Where used:
TA115 Total Return Futures Parameters

6.694 underlyingPrice

Description
This field contains the underlying price used to calculate the realised variance.

Format
numeric signed 9, 5

Where used:
TA114 Variance Futures Parameter

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 460

6.695 undPrice

Description	This field contains the price of the underlying leg of an option volatility strategy
Format	numeric signed 9, 5
Where used:	TA113 Complex and Flexible Instrument Definition

6.696 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.697 undrPrvClsPrc

Description	This field contains the closing price of the underlying on the previous business day.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.698 updateTime

Description	Responder 1 (Max 50) time of last update.
Format	TimeFormat18
Where used:	TE610 Selective RFQ Service Best Execution Summary

6.699   updCod

Description	This field contains the code for the type of change performed.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

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

6.700   updDat

Description	This field contains the date of last update

Format	DateFormat

Where used:	RD110 User Profile Maintenance
	RD120 User Transaction Size Limit Maintenance
	RD130 Trade Enrichment Rule Maintenance
	RD140 Pre-trade Limits Maintenance - Trading Participant
	TT133 Trading Risk Events

6.701   updtFldNam

Description	This field indicates the name of the data unit which has been changed.

Format	alphanumeric 32

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
XML Report Tag Descriptions

08.12.2017
Page 462

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

6.702 updTim

Description	This field contains time of the last change performed.
Format	TimeFormat
Where used:	RD110 User Profile Maintenance
	RD120 User Transaction Size Limit Maintenance
	RD130 Trade Enrichment Rule Maintenance
	RD140 Pre-trade Limits Maintenance - Trading Participant
	TT133 Trading Risk Events

6.703 user

Description	This field indicates the user.
Format	alphanumeric 6
Where used:	CB042 Fee Per Executed Order
	CB062 Designated Sponsor Refund
	CB068 Transaction Overview
	RD110 User Profile Maintenance
	RD115 User Profile Status
	RD120 User Transaction Size Limit Maintenance
	RD125 User Transaction Size Limit Status
	TC230 Cross and Quote Requests
	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TC810 T7 Daily Trade Confirmation
	TC812 T7 Daily Prevented Self-Matches
	TE535 Cross and Quote Requests
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance
	TE550 Open Order Detail
	TE600 Selective RFQ Service Maintenance
	TE610 Selective RFQ Service Best Execution Summary

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 463

TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL100 Order to Trade Ratio
TR101 MiFID II OTR Report
TT133 Trading Risk Events

6.704   userId1

Description   This field contains the user ID.

Format   alphanumeric 11

Where used: CB069 Transaction Report

6.705   userNumericId

Description   This field indicates numeric identifier of the user.

Format   numeric 6

Where used: RD110 User Profile Maintenance
                           RD115 User Profile Status
                           RD120 User Transaction Size Limit Maintenance
                           RD125 User Transaction Size Limit Status

6.706   userOrdrNum

Description   This field contains the free-format order reference text for member internal
                           usage.

Format   alphanumeric 16

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

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 464

6.707   usrGroup

Description

This field contains the name of the trader group the user belongs to inside the business unit. Every group can define their own name. Every user can only belong to one group.

Format

alphanumeric 3

Where used:

RD115 User Profile Status

6.708   usrOrdrNum

Description

This field contains the user order number, which the member assigned to the order.

Format

alphanumeric 12

Where used:

TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.709   valGoodQuoReqResp

Description

This field contains the number of valid good quote request responses after the cut limit adjustment.

Format

numeric 10

Where used:

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

6.710   validFrom

Description   States the valid from date for a given value of the identifier.

Format   DateFormat

Where used: TR161 Identifier Mapping Status
                        TR163 Algo HFT Status

6.711   validityFlg

Description   This field indicates the business status of a trade enrichment rule

Format   alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

6.712   validityTime

Description   This field contains the Validity Time as provided by the requester on the
                        Order sent to the Selective RFQ service.

Format   TimeFormat18

Where used: TE600 Selective RFQ Service Maintenance

6.713   validTo

Description   Conditional mandatory (mandatory only when field status indicator = D),
                        stating the valid to date for the short code to long value mapping. The dataset
                        remains in the mapping status report until the "Valid to" elapsed

Format   DateFormat

| Where used: | TR161 Identifier Mapping Status |

6.714   valQuoReqTot

Description	This field contains the total number of valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	TD940 Daily Regular Market Making Quote Request Performance
	TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
	TD942 Daily Advanced Market Making Quote Request Performance
	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
	TD947 MTD - Advanced Market Making Quote Request Performance
	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
	TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.715   valQuoReqViol

Description	This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	TD940 Daily Regular Market Making Quote Request Performance
	TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
	TD942 Daily Advanced Market Making Quote Request Performance
	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request
Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-
mance

6.716   vegaUnit

Description	This field indicates the Vega Unit multiplier.
Format	numeric 9
Where used:	TA114 Variance Futures Parameter

6.717   versionNo

Description	This field contains version number for order modification.
Format	numeric 9
Where used:	CB042 Fee Per Executed Order
	CB062 Designated Sponsor Refund
	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TC810 T7 Daily Trade Confirmation
	TC812 T7 Daily Prevented Self-Matches

6.718   violation

Description	This field shows violation status. Valid values are: "Yes" or "No"
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
0	N	No

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 468

Where used:	TD980 Excessive System Usage Report
	TR100 Order to Trade Ratio Report
	TR101 MiFID II OTR Report
	TR102 Excessive System Usage Report

6.719   violationCnt

| Description | This field shows the number of violations. |

| Format | numeric 2 |

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

6.720   violInd

| Description | This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex. |

| Format | numeric 1 |

Valid Values	Decodes	Descriptions
1		Yes
0		No

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

6.721   violPct

| Description | This field contains the violation percentage, based on the quote request violations in proportion to the valid quote requests. |

Format	numeric 6, 2

Where used:	TD940 Daily Regular Market Making Quote Request Performance
	TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
	TD942 Daily Advanced Market Making Quote Request Performance
	TD945 MTD - Regular Market Making Quote Request Performance
	TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
	TD947 MTD - Advanced Market Making Quote Request Performance
	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
	TD949 MTD - Advanced Market Making Strategy Quote Request Performance
	TD955 Building Block Liquidity Provider Measurement

6.722   volDiscPrc

Description	This is the "second limit" price up to/down to which a bid/ask VDO can be executed at the MP.

Format	numeric signed 9, 5

Where used:	TC540 Daily Order Maintenance
	TC550 Open Order Detail
	TC810 T7 Daily Trade Confirmation

6.723   volFactor

Description	This field contains Volume Factor which is used to calcued Volume Component

Format	numeric 4

Where used:	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TR102 Excessive System Usage Report

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production

08.12.2017

XML Report Tag Descriptions

Page 470

6.724   volLim

Description   This field contains the Volume Limit of this trading day

Format   numeric 12

Where used: TD981 Month-to-Date OTR

6.725   volumeFactor

Description   This field displays the OTR parameter set per OTR instrument group.

Format   numeric 12

Where used: TL100 Order to Trade Ratio

6.726   wknNo

Description   This field contains the WKN number

Format   alphanumeric 9

Where used: TC540 Daily Order Maintenance
                        TC550 Open Order Detail
                        TC810 T7 Daily Trade Confirmation
                        TC812 T7 Daily Prevented Self-Matches
                        TC910 T7 Daily Match Step Activity
                        TE535 Cross and Quote Requests
                        TE540 Daily Order Maintenance
                        TE545 Daily TES Maintenance
                        TE550 Open Order Detail
                        TE810 T7 Daily Trade Confirmation
                        TE812 Daily Prevented Self-Matches
                        TE910 T7 Daily Trade Activity
                        TR901 MiFID II Message Rate Report

T7 Release 6.0
XML Report Reference Manual

Version 1.0.8

Production
Glossary

08.12.2017
Page 471

7 Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
Xetra®	Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary