

T7 Release 7.1

XML Report Reference Manual

Production

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1 Introduction

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

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

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

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

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

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

2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

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

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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```

<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.
-

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The specific rules for numeric values are

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

2.2 Common Report Engine

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

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

3.2 Structure cardinality

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

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

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

The following table provides the list of affected reports.

Report	Long Name	Receiver
CB	Clearing Positions and Transactions	
CB069	Transaction Report	ALL MEMBER
RD	Trading RDS Reports	
RD110	User Profile Maintenance	ALL MEMBER
RD115	User Profile Status	ALL MEMBER
RD120	User Transaction Size Limit Maintenance	ALL MEMBER
RD125	User Transaction Size Limit Status	ALL MEMBER
RD130	Trade Enrichment Rule Maintenance	ALL MEMBER
RD135	Trade Enrichment Rule Status	ALL MEMBER
RD140	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

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
TD961	Daily Eurex EnLight LP Performance	ALL MEMBER
TD962	MTD Eurex EnLight LP Performance	ALL MEMBER
TD963	Daily Eurex EnLight RFQ Fulfillment - detailed	ALL MEMBER
TD964	MTD Eurex EnLight Performance	ALL MEMBER
TD983	Regulatory Market Making MTD	ALL MEMBER
TE	Order and Quote Maintenance	
TE535	Cross and Quote Requests	ALL MEMBER
TE540	Daily Order Maintenance	ALL MEMBER
TE545	Daily TES Maintenance	ALL MEMBER
TE546	T7 Daily TES Basket Maintenance	ALL MEMBER
TE547	TES Late Approval Report	ALL MEMBER
TE550	Open Order Detail	ALL MEMBER
TE590	CLIP Trading Indication	ALL MEMBER
TE600	Eurex EnLight Maintenance	ALL MEMBER
TE610	Eurex EnLight Best Execution Summary	ALL MEMBER
TE810	T7 Daily Trade Confirmation	ALL MEMBER
TE812	Daily Prevented Self-Matches	ALL MEMBER
TE910	T7 Daily Trade Activity	PUBLIC
TE930	T7 Daily Trade Statistics	PUBLIC
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

Report	Long Name	Receiver
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
TT136	Pre-Trade Risk Control	ALL MEMBER

4 XML Report Descriptions

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

CONFIG_IDENTIFIER T7Rep 71.3.1.1
 CONFIG_DATE 2019-05-08 12:21

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

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

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb042

rptHdr

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

cb042Grp, repeated 0 ... variable times:

cb042KeyGrp

participantGrp

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

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

sumMembOrdQty m Total Number Of Orders Per Exchange Member:

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XX 999999

Trading Currency Exchange Rate Billing Currency Ac Prod Instrument

XXX 9999999.999999999 XXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

Order No VNo FeeTyp FeeTypNam Trader Trad Day DlyFeePerOrdr OrderVol

XXXXXXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXXXXXXXXXXXX

Total Per Instrument: 999999999.99 9999999999.9999

Total Per Account Type: 999999999.99 9999999999.9999

Total Per Trading Currency (XXX) in EUR: 999999999.99 9999999999.9999

Total Fees Per Exchange Member: 999999999.99

Total Volume Per Exchange Member: 9999999999.9999

Total Number Of Orders Per Exchange Member: 999999999999

4.1.2 CB050 Fee Overall Summary

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

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb050

rptHdr

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

cb050Grp, repeated 0 ... variable times:

cb050KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb050Grp1, repeated 1 ... variable times:

cb050KeyGrp1

businessUnitGrp

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

cb050Grp2, repeated 1 ... variable times:

cb050KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb050Grp3, repeated 1 ... variable times:

cb050KeyGrp3

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

cb050Grp4, repeated 1 ... variable times:

cb050KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb050Rec, repeated 1 ... variable times:

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

sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instrument:
--------------------------	---	----------------------------------

sumInstMembFeeCrtDayAmnt	m	
--------------------------	---	--

sumInstMembFeeCrtMthAmnt	m	
--------------------------	---	--

sumInstMembFeePrvMthAmnt	m	
--------------------------	---	--

sumInstMembFeeYtdAmnt	m	
-----------------------	---	--

sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
----------------------	---	-------------------------

sumAcctFeeCrtDayAmnt	m	
----------------------	---	--

sumAcctFeeCrtMthAmnt	m	
----------------------	---	--

sumAcctFeePrvMthAmnt	m	
----------------------	---	--

sumAcctFeeYtdAmnt	m	
-------------------	---	--

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

sumCurrFeeCrtDayAmnt	m	
----------------------	---	--

sumCurrFeeCrtMthAmnt	m	
----------------------	---	--

sumCurrFeePrvMthAmnt	m	
----------------------	---	--

sumCurrFeeYtdAmnt	m	
-------------------	---	--

sumMembFeePrvDayAmnt	m	Total Fees Per Exchange Member:
----------------------	---	---------------------------------

sumMembFeeCrtDayAmnt	m	
----------------------	---	--

sumMembFeeCrtMthAmnt	m	
----------------------	---	--

sumMembFeePrvMthAmnt	m	
----------------------	---	--

sumMembFeeYtdAmnt	m	
-------------------	---	--

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trading Currency Billing Currency

XXX XXX

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

4.1.3 CB060 Fee Statement

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

XML Report Structure

M/O Text Report Heading

cb060

rptHdr

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

cb060Grp, repeated 0 ... variable times:

cb060KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb060Grp1, repeated 1 ... variable times:

cb060KeyGrp1

businessUnitGrp

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

cb060Grp2, repeated 1 ... variable times:

cb060KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb060Grp3, repeated 1 ... variable times:

cb060KeyGrp3

acctTypGrp m Ac

cb060Grp4, repeated 1 ... variable times:

cb060KeyGrp4

product m Prod

instrumentMnemonic o Instrument

isinCod m

cb060Rec, repeated 1 ... variable times:

feeTypCod m FeeTyp

feeTypNam m FeeTypNam

feeCrtMthBal m FeeCrtMthBal

orderVol m OrderVol

ordrQty1 m OrderQuant

sumInstIsinFeeCrtMthBal m Total Per Instrument:

sumInstOrdrVol m

sumInstOrdrQty m

sumAcctFeeCrtMthBal m Total Per Account:

sumAcctOrdrVol m

sumAcctOrdrQty m

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

sumCurrOrdrVol m

sumCurrOrdrQty m

sumMembFeeCrtMthBal m Total Per Exchange Member:

sumMembOrdrVol m Total Volume Per Exchange Member:

sumMembOrdrQty m Total Number of Orders Per Exchange Member:

sumHseFeeCrtMthBal o Total All Exchange Members:

sumHseOrdrVol o

sumHseOrdrQty o

Text Report Structure

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Trading Currency Billing Currency

XX 999999 XXX XXX

Ac Prod Instrument FeeTyp FeeTypNam FeeCrtMthBal OrderVol OrderQuant

XXX XXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXX XXXXXXXXXXXXXXXX 999999999999.99 XXXXXXXXXXXXXXXX 999999999999

Total Per Instrument: 999999999999.99 9999999999.9999 999999999999

Total Per Account: 999999999999.99 9999999999.9999 999999999999

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

Total Per Exchange Member: 999999999999.99

Total Volume Per Exchange Member: 9999999999.9999

Total Number of Orders Per Exchange Member: 999999999999

Total All Exchange Members: 999999999999.99 9999999999.9999 999999999999.9999

4.1.4 CB062 Designated Sponsor Refund

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

XML Report Structure

M/O Text Report Heading

cb062

rptHdr

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

cb062Grp, repeated 0 ... variable times:

cb062KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb062Grp1, repeated 1 ... variable times:

cb062KeyGrp1

businessUnitGrp

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

cb062Grp2, repeated 1 ... variable times:

cb062KeyGrp2

currTypCod	m	Currency
------------	---	----------

cb062Grp3, repeated 1 ... variable times:

cb062KeyGrp3

mktGrpNam	m	MktGrp
-----------	---	--------

cb062Grp4, repeated 1 ... variable times:

cb062KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
<u>cb062Rec</u> , repeated 1 ... variable times:		
ordrNo	m	OrdNo
versionNo	m	VerNo
quoInd	m	Quote
user	m	Trader
kindOfDepo	m	DepTyp
ordrMktVal	m	OMV
trdQty	m	Trades
trdFeeAmnt	m	DlyFeePerOrd
refFeeAmnt	m	Refund
addCrt	m	add. Credit
sumInstQtRefAmnt	m	Total Quote Refund/add. Credit Per Instrument:
sumInstQtAddCrt	m	
sumInstOrdTrdFee	m	Total Order Refund/add. Credit Per Instrument:
sumInstOrdRefAmnt	m	
sumInstOrdAddCrt	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:

Text Report Structure

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

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

```
Currency MktGrp
-----
XXX  XXXXXXXXX
```

```
Prod  Instrument
-----
XXXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXXXXXX
```

```

      OrdrNo   VerNo Quote Trader DepTyp   OMV      Trades   DlyFeePerOrdr      Refund
      -----
XXXXXXXXXXXXXXXXXXXX  999  X  XXXXXX  XXX  +999999999.99  999999999.9999  +999999999.99
                        +999999999.99
```

```
Total Quote Refund/add. Credit Per Instrument:
-----
                        +999999999.99
```

```
Total Order Refund/add. Credit Per Instrument:
-----
                        +999999999.99
```

```
Total DS Refund/add. Credit Per Instrument:
-----
                        +999999999.99
```

```
Total DS Refund/add. Credit Per Market Group:
-----
                        +999999999.99
```

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

4.1.5 CB068 Transaction Overview

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

XML Report Structure

M/O Text Report Heading

cb068

rptHdr

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

cb068Grp, repeated 0 ... variable times:

cb068KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb068Grp1, repeated 0 ... variable times:

cb068KeyGrp1

businessUnitGrp

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

cb068Grp1Inst, repeated 0 ... variable times:

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

cb068InstRec, repeated 0 ... variable times:

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

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

4.1.6 CB069 Transaction Report

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

XML Report Structure

M/O Text Report Heading

cb069

rptHdr

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

cb069Grp, repeated 0 ... variable times:

cb069KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb069ProdGrp, repeated 1 ... variable times:

cb069ProdRec, repeated 1 ... variable times:

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

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

cb069BusUnitGrp, repeated 1 ... variable times:

cb069BusUnitKeyGrp

businessUnitGrp

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

cb069SessionGrp, repeated 1 ... variable times:

cb069SessionRec, repeated 1 ... variable times:

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

cb069UserGrp, repeated 1 ... variable times:

cb069UserKeyGrp

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

cb069UserRec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

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

XXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXXX 999999999999999 999999999999999 XXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

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

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

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

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

4.1.7 CB080 Monthly Fee and Rebate Statement

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

XML Report Structure

M/O Text Report Heading

cb080

rptHdr

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

cb080Grp, repeated 0 ... variable times:

cb080KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb080Grp1, repeated 0 ... variable times:

cb080KeyGrp1

businessUnitGrp

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

cb080Grp2, repeated 1 ... variable times:

cb080KeyGrp2

currTypCod	m	Billing Currency
------------	---	------------------

cb080Rec, repeated 1 ... variable times:

feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam
etiCmlVol	o	Cumulated Vol
etiUnRebFee	o	Unrebated Fee

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Billing Currency

XXX

Fees:

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXX	9999999999.99
Total Fees:		9999999999.99

Rebates/Refunds:

Lean Order Rebate Details:

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

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

Connections:

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXX	-9999999999.99
Total Connections:		9999999999.99

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

rd110Grp3, repeated 1 ... variable times:rd110KeyGrp3

recTypCod m (XML only)

rd110Rec1, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd date

updTim m Upd Time

prvUpdDat o PrvUpdDat

updtFldNam m FieldName

audtValBefore o Previous Value

audtValAfter o New Value

rd110Rec2, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

mktGrpNam m MktGrp

entRole m Role

rd110Rec3, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

tesType m TES Type

tesEligibility m TES Eligibility

totUserUpdCodAdd o Total User Add

totUserUpdCodChg o Total User Change

totUserUpdCodDel o Total User Delete

totBUUpdCodAdd m Total Business Unit Add

totBUUpdCodChg m Total Business Unit Change

totBUUpdCodDel m Total Business Unit Delete

totParticipantUpdCodAdd o Total Participant Add

totParticipantUpdCodChg o Total Participant Change

totParticipantUpdCodDel o Total Participant Delete

Text Report Structure

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

Trader Trader Id

XXXXXX 999999

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

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

SecuAdmin	UpdCod	Upd Date	Upd Time	PrvUpdDat	TES Type	TES Eligibility
XXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXX	X

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

4.2.2 RD115 User Profile Status

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

XML Report Structure

M/O Text Report Heading

rd115

rptHdr

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

rd115Grp, repeated 0 ... variable times:

rd115KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd115Grp1, repeated 1 ... variable times:

rd115KeyGrp1

businessUnitGrp

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

rd115Grp2, repeated 1 ... variable times:

rd115KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd115Rec1

category	o	Category
----------	---	----------

usrGroup	o	Grp
level	o	Lvl
logNam	o	Login
isUSFlg	o	US
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
userRiskGroup	o	User Risk Group
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
prefSettlAcct	o	Pref Settl Acct
prefSettlLocat	o	Pref Settl Loc
<u>rd115Grp3</u> , repeated 0 ... variable times:		
<u>rd115KeyGrp3</u>		
mktGrpNam	m	MktGrp
<u>rd115Rec2</u> , repeated 0 ... variable times:		
entRole	m	Role
<u>rd115Grp4</u> , repeated 0 ... variable times:		
tesType	m	TES Type
tesEligibility	m	TES Eligibility

4.2.3 RD120 User Transaction Size Limit Maintenance

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

XML Report Structure

M/O Text Report Heading

rd120

rptHdr

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

rd120Grp, repeated 0 ... variable times:

rd120KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd120Grp1, repeated 1 ... variable times:

rd120KeyGrp1

businessUnitGrp

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

rd120Grp2, repeated 1 ... variable times:

rd120KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd120Rec, repeated 1 ... variable times:

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

4.2.4 RD125 User Transaction Size Limit Status

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

XML Report Structure

M/O Text Report Heading

rd125

rptHdr

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

rd125Grp, repeated 0 ... variable times:

rd125KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd125Grp1, repeated 1 ... variable times:

rd125KeyGrp1

businessUnitGrp

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

rd125Grp2, repeated 1 ... variable times:

rd125KeyGrp2

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

4.2.5 RD130 Trade Enrichment Rule Maintenance

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

XML Report Structure

M/O Text Report Heading

rd130

rptHdr

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

rd130Grp, repeated 0 ... variable times:

rd130KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd130Grp1, repeated 1 ... variable times:

rd130KeyGrp1

businessUnitGrp

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

rd130Grp2, repeated 1 ... variable times:

rd130KeyGrp2

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

rd130Rec, repeated 1 ... variable times:

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time

4.2.6 RD135 Trade Enrichment Rule Status

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

XML Report Structure

M/O Text Report Heading

rd135

rptHdr

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

rd135Grp, repeated 0 ... variable times:

rd135KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd135Grp1, repeated 1 ... variable times:

rd135KeyGrp1

businessUnitGrp

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

rd135Grp2, repeated 1 ... variable times:

rd135KeyGrp2

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

rd135Rec, repeated 1 ... variable times:

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

4.2.7 RD140 Pre-trade Limits Maintenance - Trading Participant

Description This report provides an overview of all changes made to pre-trade limits defined by the trading participant during the business day. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

rd140

rptHdr

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

rd140Grp, repeated 0 ... variable times:

rd140KeyGrp

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

rd140Grp1, repeated 0 ... variable times:

rd140KeyGrp1

businessUnitGrp

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

rd140Rec1, repeated 0 ... variable times:

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

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

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

Text Report Structure

Participant

```

-----
XXXXX
BU              BU Long Name          BU Identifier
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

```

```

UpdCod Upd Date Upd Time  SecuAdmin PrvUpdDat      FieldName      Previous value
New value
-----
XXXXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

```

```

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

```

```

Session ID
-----
999999999

```

```

UpdCod Upd Date Upd Time  SecuAdmin PrvUpdDat      FieldName      Previous value
New value
-----
XXXXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

```

```

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

```

```

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

```

4.2.8 RD145 Pre-trade Limits Status - Trading Participant

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

XML Report Structure

M/O Text Report Heading

rd145

rptHdr

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

rd145Grp, repeated 0 ... variable times:

rd145KeyGrp

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

rd145Grp1, repeated 1 ... variable times:

rd145KeyGrp1

businessUnit	m	Business Unit
--------------	---	---------------

rd145Rec1

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

rd145Grp2, repeated 0 ... variable times:

rd145KeyGrp2

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

rd145Rec2

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

rd145Grp3, repeated 0 ... variable times:

rd145KeyGrp3

sessionId	o	Session ID
-----------	---	------------

rd145Rec3

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

Text Report Structure

Participant

XXXXX

Business Unit All Futures (BU) All Options (BU)

XXXXXXXX 999999 999999

Product Product Specific (BU)

XXXXXXXXXXXX 999999

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

9999999999 999999 999999

Product Product Specific (Session)

XXXXXXXXXXXX 999999

4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for clearing members only.

XML Report Structure

M/O Text Report Heading

rd155

rptHdr

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

rd155Grp, repeated 0 ... variable times:

rd155KeyGrp

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

rd155Grp1, repeated 1 ... variable times:

rd155KeyGrp1

tradingParticipant	m	TrdPart
tradPartLngName	m	Trading Participant Name

rd155Rec1

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

rd155Grp2, repeated 0 ... variable times:

rd155KeyGrp2

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

rd155Rec2

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

Text Report Structure

Participant

XXXXX

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

XXXXX XX 999999 999999

Product Product Specific (BU)

XXXXXXXXXXXXX 999999

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

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

XML Report Structure

M/O Text Report Heading

ta113

rptHdr

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

ta113Grp, repeated 0 ... variable times:

ta113KeyGrp

instrumentTypGrp

product	m	Product
instrumentType	m	InstType

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

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4.3.2 TA114 Variance Futures Parameter

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

XML Report Structure

M/O Text Report Heading

ta114

rptHdr

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

ta114Grp, repeated 0 ... variable times:

ta114KeyGrp

product	m	Product
nextTradDat	m	Next Trading Date

prodHistoryGrp, repeated 1 ... variable times:

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

InstGrpRec, repeated 0 ... variable times:

instKeyGrp

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

4.3.3 TA115 Total Return Futures Parameters

Description This daily report keeps track of the Total Return Futures (TRF) parameters entered and approved by Market Supervision for the current and the previous business days. The report is split per product and instrument, listing first the TRF product parameters for the the previous and the current business days, followed by the TRF instrument parameter listed for each instrument for the current and the previous business days.

In case the product or the instrument conversion parameters used on the previous day have been modified afterwards, the most recent values will be regularly displayed with the business date corresponding to the previous business date and the former values will be displayed on an additional line with an empty business date.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

CRE Area Public.

XML Report Structure

M/O Text Report Heading

ta115

rptHdr

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

ta115Grp, repeated 0 ... variable times:

ta115KeyGrp

product	m	Product
nextBusDate	m	Next Business Date

ta115ProductRec, repeated 1 ... variable times:

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

fundingRate	m	Funding Rate
dailyFunding	m	Day Funding
accruedFunding	m	Acc Funding
distributionIndex	m	Distri Index
dailyDistribution	m	Day Distribu
accruedDistribution	m	Acc Distribu
underlyingClose	m	Under Close
rFactor	o	R-Factor

ta115InstrumentGrp, repeated 0 ... variable times:

instKeyGrp

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

ta115InstrumentRec, repeated 1 ... variable times:

instBusDate	o	Inst Date
expSettlDate	m	ExpS Date
daysToMaturity	m	DMat
prelimUnderlying	m	Prelim Underlying
finalUnderlying	m	Final Underlying
settlSpread	m	Settl Spread
settlBasis	m	Settl Basis
settlClgPrc	m	Settl Price

Text Report Structure

Product Next Business Date

XXXXXXXXXXXX 31-12-09

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

Instrument ID Instrument Mnemonic Expiration Date

9999999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09

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

4.3.4 TA116 Decay Split Table

Description This report lists the decay split table for the current business day for each decaying product and each active decaying instruments. This report will be sorted and split per decaying product and decaying instrument. The target instruments are sorted per Split position.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

CRE Area Public.

XML Report Structure

M/O Text Report Heading

ta116

rptHdr

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

ta116Grp, repeated 0 ... variable times:

ta116KeyGrp

product	m	Product
decaySplit	m	DecaySplit
targetProduct	m	Target Product

ta116Grp1, repeated 1 ... variable times:

ta116KeyGrp1

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

ta116GrpRec, repeated 1 ... variable times:

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

Text Report Structure

```
Product  DecaySplit Target Product
-----
XXXXXXXXXX      99 XXXXXXXXXXXXX
```

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

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


4.4 TC Order and Quote Maintenance

4.4.1 TC230 Cross and Quote Requests

Description	For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request For Quote requests entered during the day. Reports are grouped per Business Unit, Trader and Request Type and sorted per Product, Instrument Type, Instrument ID and Request Time. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tc230

rptHdr

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

tc230Grp, repeated 0 ... variable times:

tc230KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc230Grp1, repeated 1 ... variable times:

tc230KeyGrp1

businessUnitGrp

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

tc230Grp2, repeated 1 ... variable times:

tc230KeyGrp2

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

4.4.2 TC540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

tc540

rptHdr

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

tc540Grp, repeated 0 ... variable times:

tc540KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc540Grp1, repeated 1 ... variable times:

tc540KeyGrp1

businessUnitGrp

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

tc540Grp2, repeated 1 ... variable times:

tc540KeyGrp2

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

tc540Grp3, repeated 1 ... variable times:

tc540KeyGrp3

instrumentGrp

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

tc540Rec, repeated 1 ... variable times:

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

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

Text Report Structure

```

Participant      Participant Long Name      BU      BU Long Name      BU Identifier  Session
Trader

-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999 999999999

Product  InstType  Instrument Id      Instrument Mnemonic      isinCod      wknNo
Instrument Name      Curr

-----
XXXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

Time      Order ID      Version No  Client Identifier  Invest Identifier  Invest Qualifier  Exec Identifier
Exec Qualifier  LiqProvActivity  RegOrderEvent Act      Reas B      Typ      Size InitialDisplayQty
RandomLowQty  RandomHighQty  LimPric      TrgPrc  TrailingStopAbsPrice  TrailingStopPricePct
ExecQty  ExecPrc  VDO Prc  Best Execution Match Type      StepID      Item P/F Trg I D P
Res Entry Date  Entry Time      Priority Date  Priority Time      Exp Expiry Date  UsrOrdrNmbr      Text 2
Text      BU Obo  Trader Obo  ClientRef      TC RuleId  FixClOrdId      SMP-ID

-----
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX
XXXXX      X      XXXX      X XXXXXXXXXXXXXXXXXXXXXXX XXXX XXX 999,999,999.9999 999,999,999.9999
999,999,999.9999 999,999,999.9999 9999.99999+ 9999.99999+      9999.99999+      9999.99
999999999.9999 9999.99999+ 9999.99999+ XXXXX      XXXXXXXXXXXXXXXXXXXXXXX 9999999999 9999999999 X XXX X X X
XXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XXXXXXXXXXXX XXXXXXX XXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XX 99999 XXXXXXXXXXXXXXXXXXXXXXX 9999999999
  
```

4.4.3 TC545 Daily TES Maintenance

Description	<p>For each exchange member, this report lists the T7 Entry Service (TES) activity.</p> <p>In this report following TES trades are listed:</p> <ul style="list-style-type: none"> - LIS Trades. - OTC Trades. <p>The initiating user of a TES trade can see all sides' activities but without the corresponding ClearingInfo which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per time.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tc545

rptHdr

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

tc545Grp, repeated 0 ... variable times:

tc545KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc545Grp1, repeated 1 ... variable times:

tc545KeyGrp1

businessUnitGrp

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

tc545Grp2, repeated 1 ... variable times:

tc545KeyGrp2

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

tc545Grp3, repeated 1 ... variable times:tc545KeyGrp3instrumentGrp

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

tc545Rec, repeated 1 ... variable times:

time18	m	Time
segmentMIC	m	Segment MIC
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
tesDescription	o	Description
execPrc	o	Price
exchRat	o	ExchRat
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
settlDat	o	Settlement Date
eventId	o	Neg Ev ID
dealId	o	Deal ID

onBehalfGrp

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

tc545SideGrp, repeated 1 ... variable times:

sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader

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

4.4.4 TC550 Open Order Detail

Description 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:

tc550KeyGrp3instrumentGrp

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

tc550Rec, repeated 1 ... variable times:

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

4.4.5 TC600 Xetra EnLight Maintenance

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

XML Report Structure

M/O Text Report Heading

tc600

rptHdr

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

tc600Grp, repeated 0 ... variable times:

tc600KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc600Grp1, repeated 1 ... variable times:

tc600KeyGrp1businessUnitGrp

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

tc600Grp2, repeated 1 ... variable times:tc600KeyGrp2

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

tc600Grp3, repeated 1 ... variable times:tc600KeyGrp3

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

tc600Grp4, repeated 1 ... variable times:tc600KeyGrp4

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

tc600Rec, repeated 1 ... variable times:

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

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

eventGrpX, repeated 0 ... variable times:

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

requesterGrp, repeated 0 ... 1 times:

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

instrumentGrp, repeated 0 ... 1 times:

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
eventSide	o	Negotiation Event Side
eventOverallQty	o	Negotiation Event Overall Quantity
noOfRespondents	o	Number of Respondents
showNoOfRespondents	o	Show Number of Respondents
bidPrc	o	Bid Price
offerPrc	o	Offer Price
settlDat	o	Settlement Date

eventExpiryTime	o	Negotiation Event Expiry Time
enableSmart	o	Enable Smart
eventFreeText	o	Event Free Text
<u>quoteGrpX</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
<u>respondentGrpX</u> , repeated 1 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
ackStatus	o	Acknowledgement Status
noFillReason	o	No Fill Reason
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity
<u>sideClearingInfoX</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
<u>dealGrpX</u> , repeated 0 ... variable times:		
dealId	m	Deal ID
origDealId	o	Orig Deal ID
dealReportId	o	Deal Report ID
<u>respondentGrpX</u> , repeated 0 ... 1 times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
<u>requesterGrp</u> , repeated 0 ... 1 times:		

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

BU Respondent User Respondent Entering User Smart Flag Smart User Id

XXXXXXXX XXXXX XXXXXX XXXXX 999999
-

Acknowledgement Status No Fill Reason

X X

B/S Price Quantity

XXXX 9999.99999+ 999999999.9999

Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity RegOrderEvent
TC Text 1 Text 2 Text 4

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXX X XX
X XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX

Deal Details

Deal ID Orig Deal ID Deal Report ID BU Respondent User Respondent Entering User Smart Flag Smart User Id
Event Owning BU Event Owning User Entering User Deal Creation Time Quote ID
Price Quantity Settlement Date Allocation Type Requester Side Respondent Side

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

Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity RegOrderEvent
TC Text 1 Text 2 Text 4

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXX X XX
X XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

BBO Type Bid Price Bid Quantity Offer Price Offer Quantity

XXXXXXXXXXXX 9999.99999+ 999999999 9999.99999+ 999999999

4.4.6 TC610 Xetra EnLight Best Execution Summary

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

XML Report Structure

M/O Text Report Heading

tc610

rptHdr

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

tc610Grp, repeated 0 ... variable times:

tc610KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc610Grp1, repeated 1 ... variable times:

tc610KeyGrp1

businessUnitGrp

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

tc610Grp2, repeated 1 ... variable times:

tc610KeyGrp2

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

tc610Grp3, repeated 1 ... variable times:

tc610KeyGrp3

product	m	Product
<u>tc610Grp4</u> , repeated 1 ... variable times:		
<u>tc610KeyGrp4</u>		
dealId	m	Deal ID
origDealId	o	Orig Deal ID
<u>tc610Rec</u> , repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
eventId	m	Negotiation Event Id
<u>instrumentGrp</u> , repeated 0 ... 1 times:		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
<u>respondentGrpX</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
repondentsQuoting	o	Respondents Quoting
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
settlDat	o	Settlement Date
allocationType	o	Allocation Type
<u>sideClearingInfoX</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity

regOrderEvent	o	RegOrderEvent
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
<u>respondentQuoteGrpX</u> , repeated 0 ... 50 times:		
<u>respondentGrpX</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
ackStatus	o	Acknowledgement Status
updateTime	o	Update Time
quoteId	o	Quote Id
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

Participant ParticipantLongName

XXXXX XXX

BU BU Long Name BU Identifier

XX 999999

User

XXXXXX

Product

XXXXXXXXXXXX

Deal ID Orig Deal ID

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

Item Deal Creation Time Negotiation Event ID Product InstType Instrument Id
Instrument Mnemonic isinCod wknNo Instrument Name

999999 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXX 9999999999999999999
XX

BU Respondent User Respondent Entering User Smart Flag Smart User Id

XXXXXXXXXX XXXXXX XXXXXX XXXXX 999999

Respondents Quoting

999999

Event Owning BU Event Owning User Entering User

XXXXXXXXXX XXXXXX XXXXXX

Negotiation Event Side Price Quantity Settlement Date Allocation Type

XXXX 9999.99999+ 999999999 31-12-09 X

Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity RegOrderEvent
TC Text 1 Text 2 Text 4

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXX X XX
X XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

```
BBO Type   Bid Price Bid Quantity Offer Price Offer Quantity
-----
XXXXXXXXXXXX 9999.99999+ 999999999 9999.99999+ 999999999

BU Respondent User Respondent Entering User Smart Flag Smart User Id
-----
XXXXXXXXX   XXXXXX   XXXXXX   XXXXX   999999
```

```
-
Acknowledgement Status X
-----
Update Time             XXXXXXXXXXXXXXXXXXXX
-----
Quote ID                XXXXXXXXXXXXXXXXXXXX
```

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


4.4.7 TC810 T7 Daily Trade Confirmation

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

XML Report Structure

M/O Text Report Heading

tc810

rptHdr

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

tc810Grp, repeated 0 ... variable times:

tc810KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc810Grp1, repeated 1 ... variable times:

tc810KeyGrp1

businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	Clearing Member
membCcpClgIdCod	o	CCP Clearing Member
settlAcct	m	StlIdAct
settlLocat	m	StlIdLoc
settlCurr	o	StlCurr

tc810Grp2, repeated 1 ... variable times:

tc810KeyGrp2

user m Trader

tc810Grp3, repeated 1 ... variable times:

tc810KeyGrp3

product m Product

tc810Grp4, repeated 1 ... variable times:

tc810KeyGrp4

instrumentGrp

product m Product

instrumentType m InstType

instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod

wknNo o wknNo

instNam o Instrument Name

tc810Rec, repeated 1 ... variable times:

time18 m Time

segmentMIC m Segment MIC

tradeType m Type

matchEvent o Event

matchStep m Step

matchDeal m Deal

parentDeal o Parent Deal

dealItem m Item

tradeNumber o TradeNo

exchangeOrderId o Orderno

versionNo o Version No

acctTypGrp m Account

sideLiquidityInd o Side Liquidity Indicator

buyCod m B

ordrPrtFilCod o P/F

execQty m ExecQty

execPrc m Prc

volDiscPrc o VDO Prc

ordrTyp o Typ

tesType o TES

limOrdrPrc o LimPrc

timeValidity o Exp

tradingRestriction o Res

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

XX 999999 XXXXX XXXXX
XX XXXX XXX

Trader

XXXXXX

Product

XXXXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name

XXXXXXXXXXXX XXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXX
XX

Time	Segment	MIC	Type	Event	Step	Deal	Parent Deal	Item	TradeNo	OrdNo
	Version No	Account	Side	Liquidity	Indicator	B	P/F	ExecQty	Prc	VDO Prc Typ TBS LimPrc
	Exp Res	Exchange Rate	StlAmt	StlDat	Neg	Ev	ID	Deal ID	Accr	Int Amount
	Acct Int	Day Ctpy	StlLoc	Ctpy	CtpyAct			UsrOrdNr	Text 2	Text
	TradingVenue	Transaction	Identification	Code				Liquidity Provision	Activity	RiskReduction
	Client ID	Execution	Qualifier	Execution	ID			Investment	Qualifier	Investment ID BU Obo
	Trader	Obo								

XXXXXXXXXXXXXXXXXXXX XXXX XXX 999999999 999999999 999999999 999999999 999999999 999999999 XXXXXXXXXXXXXXXXXXXXXXX
999999999 XXX XXXXXXX XXXX X 999999999.9999 9999.99999+ 9999.99999+ XXX XXX 9999.99999+
XXX XXX 9999999.999999999 999999999.99 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 999999999.99+
+9999 XXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XX X XXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XXXXXX

Trader Total Instruments Bought 999,999,999.9999

Trader Total Instruments Sold 999,999,999.9999

Trader Total Buy Qty TES Trades 999,999,999.9999

Trader Total Sell Qty TES Trades 999,999,999.9999

Member Total Instruments Bought per BU	999,999,999.9999

Member Total Instruments Sold per BU	999,999,999.9999

4.4.8 TC812 T7 Daily Prevented Self-Matches

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

XML Report Structure

M/O Text Report Heading

tc812

rptHdr

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

tc812Grp, repeated 0 ... variable times:

tc812KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc812Grp1, repeated 1 ... variable times:

tc812KeyGrp1

businessUnitGrp

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

tc812Grp2, repeated 1 ... variable times:

tc812KeyGrp2

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

tc812Grp3, repeated 1 ... variable times:

tc812KeyGrp3

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

tc812Grp4, repeated 1 ... variable times:tc812KeyGrp4instrumentGrp

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

tc812Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trader

XXXXXX

Product

XXXXXXXXXXXX

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

Time	Type	Order ID	Version No	SMP-ID	B	Smp Deleted Qty	Deleted Qty	Trade Prc	Typ	LimPrc
	Exp Res	ClMbr Customer	UsrOrdrNmbr	Text		TC				
XXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	999999999	999999999	XXXX	99999999.9999	99999999.9999	9999.99999+	XXX	9999.99999+
	XXX	XXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XX				

Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

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4.4.9 TC910 T7 Daily Match Step Activity

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

XML Report Structure

M/O Text Report Heading

tc910

rptHdr

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

tc910Grp, repeated 0 ... variable times:

tc910KeyGrp

instrumentGrp

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

tc910Rec, repeated 1 ... variable times:

matchStep	m	MatchStep
time18	m	Time
tradeType	m	Type

4.5 TD Trading Volumes And Performance

4.5.1 TD930 Daily Trade Statistics

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

XML Report Structure

M/O Text Report Heading

td930

rptHdr

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

td930Grp, repeated 0 ... variable times:

td930KeyGrp

product	m	Product
isinCod	m	isin

td930Rec

currTypCod	m	Curr
secuPrvClsPrc	o	PPrc
opnPrc	o	OpnPrc
dlyHghPrc	o	DlyHghPrc
dlyLowPrc	o	DlyLowPrc
lstExchPrc	o	LastExchPrc
dayTotVol	o	Volume
mtdTotVol	o	MtdVolume
seriTrdTotQtyBst	m	DBstVol

seriMthTrdQtyBst	m	MBstVol
seriTrdTotQtyVDO	m	DVDOVol
seriMthTrdQtyVDO	m	MVDOVol

Text Report Structure

Product	isin	Curr	PPrC	OpnPrC	DlyHghPrC	DlyLowPrC	LastExchPrC	Volume	MtdVolume
		DBstVol	MBstVol	DVDOVol	MVDOVol				
XXXXXXXXXXXX	XXXXXXXXXXXX	XXX	99,999.99999	9999.99999+	9999.99999	9999.99999	9999.99999+	999,999,999.9999	999,999,999.9999
			999999999.9999	999999999.9999	999999999.9999	999999999.9999			

4.5.2 TD940 Daily Regular Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td940

rptHd

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

td940Grp, repeated 0 ... variable times:

td940KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td940Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td941

rptHd

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

td941Grp, repeated 0 ... variable times:

td941KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td941Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td942

rptHd

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

td942Grp, repeated 0 ... variable times:

td942KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td942Grp1, repeated 1 ... variable times:

td942KeyGrp1

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

td942Rec, repeated 1 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

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

4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td943

rptHd

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

td943Grp, repeated 0 ... variable times:

td943KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td943Rec, repeated 0 ... variable times:

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME
PACKAGE: XXXXX

```

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

```


4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td945

rptHd

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

td945Grp, repeated 0 ... variable times:

td945KeyGrp

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

td945Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

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

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

XML Report Structure

M/O Text Report Heading

td946

rptHd

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

td946Grp, repeated 0 ... variable times:

td946KeyGrp

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

td946Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td947

rptHd

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

td947Grp, repeated 0 ... variable times:

td947KeyGrp

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

td947Grp1, repeated 1 ... variable times:

td947KeyGrp

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

td947Rec, repeated 1 ... variable times:

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

Text Report Structure

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

PACKAGE: XXXXX

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

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

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

XML Report Structure

M/O Text Report Heading

td948

rptHd

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

td948Grp, repeated 0 ... variable times:

td948KeyGrp

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

td948Grp1, repeated 0 ... variable times:

td948KeyGrp1

product	m	PRODUCT ID
---------	---	------------

td948Rec, repeated 1 ... variable times:

businessDay	m	BUSINESS DAY
quoReqTot	o	QUOTE REQUEST TOTAL
dayCutLim	o	DAY CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPINSES
quoReqViol	o	QUOTE REQUEST VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

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

=====

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

=====

MONTHLY REQUIREMENT: <= 99.99%

FULFILLED: XXX

T7 Release 7.1	
XML Report Reference Manual	Vers. 71.3.1.1
Production	08.05.2019
XML Report Descriptions	Page 141

4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td949

rptHd

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

td949Grp, repeated 0 ... variable times:

td949KeyGrp

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

td949Grp1, repeated 0 ... variable times:

td949KeyGrp1

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

td949Grp2, repeated 1 ... variable times:

td949KeyGrp2

product	m	PRODUCT ID
---------	---	------------

td949Rec, repeated 1 ... variable times:

businessDay	m	BUSINESS DAY
quoReqTot	o	QUOTE REQUEST TOTAL
dayCutLim	o	DAY CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPINSES
quoReqViol	o	QUOTE REQUEST VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXXX

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

```

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

```

```

MONTHLY REQUIREMENT:                                     <=
                                                             99.99%

```

```

FULFILLED:                                               XXX

```

4.5.12 TD954 Stressed Market Conditions

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td954

rptHdr

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

td954Grp, repeated 0 ... variable times:

td954KeyGrp

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

td954Grp1, repeated 1 ... variable times:

td954KeyGrp1

product	m	PRODUCT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
smcCovReq	o	SMC COVERAGE REQUIREMENT
smcMtdFulfilledInd	o	SMC MTD Fulfilled

td954Rec, repeated 1 ... variable times:

factDat	o	Day
smcTime	o	SMC Time
smcAccumTime	o	Accumulated SMC Time

smcReqTime	o	SMC Requirement
smcCovrdTime	o	SMC Covered Time
smcDayFulInd	o	SMC per day fulfilled
sumSmcTime	o	TOTALS
sumSmcAccumTime	o	TOTALS
sumSmcReqTime	o	TOTALS
sumSmcCovrdTime	o	TOTALS
sumSmcDayFulInd	o	TOTALS
minimumSmcDuration	o	MTD REQUIREMENT
requiredSumSmcCovrdTime	o	MTD REQUIREMENT
minimumSmcDurationFulInd	o	FULFILLED
fulfSmcCovrdTimeInd	o	FULFILLED

Text Report Structure

EXCHANGE MEMBER		CLEARING MEMBER			
XXXXX	XX	XXXXX			
	XX				
PRODUCT	EXPIRATIONS TO BE QUOTED	STRIKES TO BE QUOTED	SMC COVERAGE REQUIREMENT	SMC MTD Fulfilled	
XXXXXXXXXXXXXX	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 REQUIREMENT

td955Grp2, repeated 1 ... variable times:

td955KeyGrp2

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

td955Rec, repeated 1 ... variable times:

factDat	o	DAY
prodTim	o	prodTime
accumTim	o	accumulTime
reqTim	o	requirement
covTim	o	basicCoverage
quoReqViolPct	o	qr Viol%
spreadCovTim	o	sprdCovrdTime
sizeCovTim	o	sizeCovrdTime
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
-----
     XXXX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

    DAY   prodTime   accumulTime   requirement   basicCoverage   qrViol%   sprdCovrdTime   sizeCovrdTime   pkgFulf   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:           >=           <=           >=           >=           >=           <=
FULFILLED:             XXX23:59:59.99  9999.99  XXX23:59:59.99  XXX23:59:59.99  99999     9999.99
                       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

sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
nthReqCovTim	o	MONTHLY REQUIREMENT
nthReqViol	o	MONTHLY REQUIREMENT
nthReqVol	o	MONTHLY REQUIREMENT
nthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED
<u>td956Rec</u> , repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

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

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

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Production	08.05.2019
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4.5.15 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

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

XML Report Structure

M/O Text Report Heading

td957

rptHd

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

td957Grp, repeated 0 ... variable times:

td957KeyGrp

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

td957Grp1, repeated 1 ... variable times:

td957KeyGrp1

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

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

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

td957Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

MONTHLY: >= >=
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

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

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

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

FULFILLED: XXX XXX XXX XXX

4.5.16 TD959 Designated Market Making Measurement

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

XML Report Structure

M/O Text Report Heading

td959

rptHd

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

td959Grp, repeated 0 ... variable times:

td959KeyGrp

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

td959Grp1, repeated 1 ... variable times:

td959KeyGrp1

packCod	m	PACKAGE
product	m	PRODUCT

td959Grp2, repeated 1 ... variable times:

td959KeyGrp2

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

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

Text Report Structure

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

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

MONTHLY: >= >=
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

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

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

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

FULFILLED: XXX XXX XXX XXX

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4.5.17 TD961 Daily Eurex EnLight LP Performance

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

XML Report Structure

M/O Text Report Heading

td961

rptHd

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

td961Grp, repeated 0 ... variable times:

td961KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	

td961Rec, repeated 1 ... variable times:

product	m	PRODUCT
enlDayVldRfqMkt	o	Valid RFQs total market
enlDayRfqLp	o	RFQs to LP
enlDayCutLimitLp	o	Day cut limit Liq Provider
enlDayVldRfqLp	o	Valid RFQs to LP
enlDayVldRfqResponses	o	Valid good RFQ Resp.

Text Report Structure

EXCHANGE MBR

CLEARING MBR

XXXX XXX XXXX XXX

PRODUCT Valid RFQs total market RFQs to LP Day cut limit Liq Provider Valid RFQs to LP Valid good RFQ Resp.

XXXXXXXXXXXX

99999

99999

999

99999

99999

4.5.18 TD962 MTD Eurex EnLight LP Performance

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

XML Report Structure

M/O Text Report Heading

td962

rptHd

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

td962Grp, repeated 0 ... variable times:

td962KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	

td962Rec, repeated 1 ... variable times:

product	m	PRODUCT
enlMtdVldRfqMkt	o	Valid RFQs total market
enlMtdCutLimitMkt	o	MTD cut limit total market
enlMtdVldRfqLp	o	Valid RFQs to LP
enlMtdCutLimitLp	o	MTD cut limit Liq Provider
enlMtdVldRfqResponses	o	Valid good RFQ Resp.
enlViolPct	o	MTD Violation Percent
enlFulflnd	o	MTD EnLight fulfilled

Text Report Structure

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

PRODUCT  Valid RFQs total market MTD cut limit total market Valid RFQs to LP MTD cut limit Liq Provider Valid good RFQ Resp.
          MTD Violation Percent MTD EnLight fulfilled
-----
XXXXXXXXXXXXX          99999          999          99999          999          99999
          999.99 XXX
```

4.5.19 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

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

XML Report Structure

M/O Text Report Heading

td963

rptHd

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

td963Grp, repeated 0 ... variable times:

td963KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	

td963Rec, repeated 1 ... variable times:

product	o	PRODUCT
time18	m	TIME
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	m	InstType

td963instrumentLegGrp, repeated 0 ... variable times:

instrumentMnemonic	o	Leg Mnemonic
enlRfqVal	o	ENLIGHT RFQ VALIDITY
enlInstrFulInd	o	ENLIGHT FULFILLMENT INDICATOR

Text Report Structure

EXCHANGE MBR

XXXXX XXX

PRODUCT TIME Instrument Mnemonic InstType

XXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX

Leg Mnemonic

XX

ENLIGHT RFQ VALIDITY XXX

ENLIGHT FULFILLMENT INDICATOR XXX

4.5.20 TD964 MTD Eurex EnLight Performance

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

XML Report Structure

M/O Text Report Heading

td964

rptHd

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

td964Grp, repeated 0 ... variable times:

td964KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	o	REPORTING PERIOD
repPerToDat	o	
totTrdDays	m	Trading Days in Month
mtdDays	m	Trading Days MTD

td964Grp1, repeated 1 ... variable times:

td964KeyGrp1

product	o	PRODUCT
enlFulfInd	o	EnLight Building Block MTD fulfilled

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

Text Report Structure

EXCHANGE MBR	REPORTING PERIOD	Trading Days in Month	CLEARING MBR	Trading Days MTD	
XXXXX	XX	XX	XXXXX	XX	
	31-12-09	31-12-09		99	
PRODUCT	EnLight Building Block MTD fulfilled Minimum valid RFQ per month per total market Minimum valid RFQ per month per LP Maximum valid RFQ per day per LP				
XXXXXXXXXXXXXX	XXX				
		999		999	
Day	Valid RFQs total market	Cumul. Valid RFQs total market	Min RFQs total market	Too few RFQs total market	Valid RFQs to LP
	Adjust. Valid RFQs to LP	MTD Adjust. Valid RFQs to LP	Min RFQs LP	Too few RFQs LP	Valid Good RFQ Resp.
	MTD Valid Good RFQ Resp.	Violation Percent	Resp. Rate fulfilled		
31-12-09	99999	99999	999	XXX	99999
	99999	99999	999	XXX	99999
	99999	999.99	XXX		

4.5.21 TD982 Special Report French Equity Options

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

XML Report Structure

M/O Text Report Heading

td982

rptHd

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

td982Grp, repeated 0 ... variable times:

td982KeyGrp

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

td982Grp1, repeated 1 ... variable times:

td982KeyGrp1

product	m	PRODUCT
packCod	m	PACKAGE
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED

td982Rec, repeated 1 ... variable times:

factDat	o	DAY
prodTim	o	PROD.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
covTimPercent	o	COVERED TIME (in %)

4.5.22 TD983 Regulatory Market Making MTD

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

XML Report Structure

M/O Text Report Heading

td983

rptHdr

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

td983Grp, repeated 0 ... variable times:

td983KeyGrp

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

td983Grp1, repeated 1 ... variable times:

td983KeyGrp1

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

td983Rec, repeated 1 ... variable times:

factDat	o	Day
---------	---	-----

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

Text Report Structure

Exchange Member

Clearing Member

Trading Days In Month Trading Days MTD Half Of Trading Days MTD

RMM Fulfilment MTD

```
-----  
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  99      99      99  
XXX
```

Product

XXXXXXXXXXXX

Day	Number of Instruments Fulfilled	MTD Days Fulfilled	MTD Fulfilment (%)

31-12-09	99999	99	9999.99

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4.6 TE TES, Order and Quote Maintenance

4.6.1 TE535 Cross and Quote Requests

Description	<p>For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request For Quote requests entered during the day. Reports are grouped per Business Unit, Trader and Request Type (CTA for Cross Trade Announcement or RFQ for Request for Quote) and sorted per Product, Instrument Type, Instrument ID and Request Time.</p> <p>Note that RFQ requests automatically generated by the Matching Engine are not listed on this report.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

te535

rptHdr

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

te535Grp, repeated 0 ... variable times:

te535KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

businessUnitGrp

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

te535Grp2, repeated 1 ... variable times:

te535KeyGrp2

user m Trader

te535Grp3, repeated 1 ... variable times:

te535KeyGrp3

reqType m Type

te535Grp4, repeated 1 ... variable times:

te535KeyGrp4

instrumentGrp

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

te535Rec, repeated 1 ... variable times:

reqTime m Time
 buyCod o B/S
 reqQty o Quantity

Text Report Structure

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

Product  InstType  Instrument Id      Instrument Mnemonic      isinCod  wknNo
Instrument Name      Time      B/S      Quantity
-----
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX 99999999.9999
```

4.6.2 TE540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

te540

rptHdr

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

te540Grp, repeated 0 ... variable times:

te540KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te540Grp1, repeated 1 ... variable times:

te540KeyGrp1

businessUnitGrp

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

te540Grp2, repeated 1 ... variable times:

te540KeyGrp2

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

te540Grp3, repeated 1 ... variable times:

te540KeyGrp3

instrumentGrp

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

te540Rec, repeated 1 ... variable times:

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

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

clearingDatacommonClearingData

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

legClearingGrpleg1Grp

account	o	Leg 1
opnClsCod	o	

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	

Text Report Structure

Participant Trader	Participant Long Name	BU	BU Long Name	BU Identifier	Session
-----------------------	-----------------------	----	--------------	---------------	---------

```

-----
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999 999999999
XXXXXX
  
```

Product	InstType	Instrument Id Instrument Name	Instrument Mnemonic	isinCod	wknNo
---------	----------	----------------------------------	---------------------	---------	-------

```

-----
XXXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
  
```

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
Priority	Date	Priority	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				

```

-----
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXXXXXXXXXXXXXXXXXXXX
XXXXX X XXXXX XXXXX XXXX X XXXXXXXXXXXXXXXXXXXXXXX XXXX XXX
999,999,999.9999 9999.99999+ 9999.99999+ 9999999999.9999 9999.99999+ XXX X X X XXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX
31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XXX 31-12-09 XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XX 9999999999 X 99999 XXXXX XXXXXXXX XXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXX XX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXX X XX X XX X XX X XX X
  
```

4.6.3 TE545 Daily TES Maintenance

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

XML Report Structure

M/O Text Report Heading

te545

rptHdr

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

te545Grp, repeated 0 ... variable times:

te545KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te545Grp1, repeated 1 ... variable times:

te545KeyGrp1

businessUnitGrp

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

te545Grp2, repeated 1 ... variable times:

te545KeyGrp2

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

te545Grp3, repeated 1 ... variable times:

te545KeyGrp3instrumentGrp

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

te545Rec, repeated 1 ... variable times:

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

dealIdGrp, repeated 1 ... variable times:

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

onBehalfGrp

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

legPriceByInitiatingUserGrp, repeated 0 ... variable times:

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc

extReferenceGrpefpfReferenceGrp, repeated 0 ... 1 times:

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

efpiReferenceGrp, repeated 0 ... 1 times:

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

efsReferenceGRp, repeated 0 ... 1 times:

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

volaReferenceGrp, repeated 0 ... 1 times:OptionsContract

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

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
optTrnIdNo	m	TrnNo
optUsedQty	o	UsedQty
<u>tamReferenceGrp</u> , repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
<u>sideGrp</u> , repeated 1 ... 2 times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
<u>sideClearingInfo</u>		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

Text Report Structure

Participant ParticipantLongName

XXXXX XXX

BU BU Long Name BU Identifier

XX 999999

User

XXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name

XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XX

Time TES ID Type Act Initiator User B D OnBook Description Price Clos Time
Entry Time Exec Time Basket ID Neg Ev ID

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXX XXX XXXXXXXX XXXXX X X X XXXXXXXXXXXXXXXXXXXXXXX 9999.99999+ XXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXX

Deal ID

XXXXXXXXXXXXXXXXXXXX

BU Obo BU Obo Long Name Trader Obo

XXXXXXX XXX XXXXXXX

Instrument Id Instrument Mnemonic Prc

99999999999999999999 XXX +9999.99999

SecurityID Nominal Mtrty Date Security Name Coupon Rate CshPrc
Coupon Frq Settl Date SI Hdg Curr

XXXXXXXXXXXX 999,999,999.9999 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.9999
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09 XXXXX XXX XXX

ReferenceId Nominal SI Hdg Curr

XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999,999,999.9999 XXXXX XXX XXX

Nominal Coupon Frq Rate CpnVarRef
CpnVarOfs Swap Payer Swap Receiver Start Date End Date Settl Date SI

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4.6.4 TE546 Daily Basket TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity for baskets. Its content is a subset of report TE545, sorted by basket. The initiating user of a TES trade can see all sides' activities but without the corresponding clearing info which is only disclosed to the approving traders. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

te546

rptHdr

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

te546Grp, repeated 0 ... variable times:

te546KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te546Grp1, repeated 1 ... variable times:

te546KeyGrp1

businessUnitGrp

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

te546Grp2, repeated 1 ... variable times:

te546KeyGrp2

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

te546Grp3, repeated 1 ... variable times:

te546KeyGrp3

basketId	m	Basket ID
----------	---	-----------

basketType	m	Type
bucket	o	Bucket
basketMonth	o	Mon
basketYear	o	Year
<u>te546Rec</u> , repeated 1 ... variable times:		
time18	m	Time
basketOperationType	m	Oper Type
basketAmendmentCounter	m	AmCt
basketActivity	m	Act
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
basketPrc	o	Price
<u>basketInitiatorGrp</u>		
basketInitiatingBU	m	Initiator
basketInitiatingUser	m	User
isBroker	o	B
basketDescription	o	Description
<u>basketSideGrp</u> , repeated 1 ... 2 times:		
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideRefId	o	Reference Id
sideStatus	m	Sts
approvalTime	o	Appr Time
<u>basketComponentGrp</u> , repeated 1 ... variable times:		
effectOnBasket	o	A/R
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator

tesInitiatorUser	m	User
isBroker	o	B
isDisclosed	o	D
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
<u>onBehalfGrp</u>		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
<u>te546extReferenceGrp</u>		
<u>tamReferenceGrp</u> , repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
<u>te546sideGrp</u> , repeated 1 ... 2 times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
<u>te546sideClearingInfo</u>		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info

originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

Text Report Structure

Participant ParticipantLongName

XXXXX XX

BU BU Long Name BU Identifier

XX 999999

User

XXXXXX

Basket ID Type Bucket Mon Year

9999999999999999999999 XXX XXXXXXXXXXXX 99 9999

Time Oper Type AmCt Act Clos Time Entry Time Exec Time Price

XXXXXXXXXXXXXXXXXXXX XXX 9999 XXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+

Initiator User B Description

XXXXXXXXX XXXXXX X XXXXXXXXXXXXXXXXXXXXXXX

B/S Bus Unit Trader Reference Id Sts Appr Time

XXX XXXXXXXX XXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXX

A/R Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name Time TES ID Type Act Initiator User B D
Description Price Clos Time Entry Time Exec Time

X XXXXXXXXXXXX XXXXXXXX 9999999999999999999999 XX XXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXX XXX XXXXXXXX XXXXXX X X
XXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999+ XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

BU Obo BU Obo Long Name Trader Obo

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX

Cust Under Prc

+9999.99999999

Side ID Size B/S Bus Unit Trader Sts Appr Time

XXXXXXXXXXXXXXXXXXXX 99999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXX

Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier	LiqProvActivity	RegOrderEvent
OC AC Flex Account Info	TC Take Up Mbr OrgFirm	Beneficia C Compliance Info	OCC			
Text 1	Text 2	Text 3				
-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X	XXX
X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXX	XXXXXXXX	XXXXXXXX	X XXXXXXXXXXXXXXXXXXXXXXX	XX	
XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX				

4.6.5 TE547 TES Late Approval Report

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

XML Report Structure

M/O Text Report Heading

te547

rptHdr

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

te547Grp, repeated 0 ... variable times:

te547KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te547Grp1, repeated 1 ... variable times:

te547KeyGrp1

instrumentGrp

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

wknNo	o	wknNo
instNam	o	Instrument Name
te547Rec , repeated 1 ... variable times:		
factDat	m	BusinessDay
tesId	m	TES ID
execPrc	m	TradePrice
execQty	m	TradeSideQty
closTime	o	TESClosureTime
entryTime	m	EntryTime
tesInitiatorBU	m	InitBU
tesInitiatorUser	m	InitUser
sideBU	m	ApprovingBU
sideTrader	m	ApprovingUser
approvalTime	m	ApprovalTime
approvalDuration	m	ApprovalDuration

Text Report Structure

Participant Participant Long Name

XXXXX XXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name			

XXXXXXXXXX XXXXXXXX 99999999999999999999 XX XXXXXXXXXXXXX XXXXXXXX
 XXX

BusinessDay	TES ID	TradePrice	TradeSideQty	TESClosureTime	EntryTime	InitBU	InitUser	ApprovingBU
	ApprovingUser	ApprovalTime	ApprovalDuration					

31-12-09 XXXXXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXX XXXXXXXX
 XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

4.6.6 TE550 Open Order Detail

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

XML Report Structure

M/O Text Report Heading

te550

rptHdr

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

te550Grp, repeated 0 ... variable times:

te550KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te550Grp1, repeated 1 ... variable times:

te550KeyGrp1

businessUnitGrp

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

te550Grp2, repeated 1 ... variable times:

te550KeyGrp2

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

te550Grp3, repeated 1 ... variable times:

te550KeyGrp3instrumentGrp

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

te550Rec, repeated 1 ... variable times:

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

clearingData1commonClearingData1

clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm

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

4.6.7 TE590 CLIP Trading Indication

Description	For each market participant and for each exchange, this report lists all trading indications entered, traded and abandoned during the day resulting from the Client Liquidity Improvement Process (CLIP). This report is split per Business Unit and trader, and sorted by per Product, Instrument Type, instrument and CLIP Trading Indication ID. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

te590

rptHdr

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

te590Grp, repeated 0 ... variable times:

te590KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te590Grp1, repeated 1 ... variable times:

te590KeyGrp1

businessUnitGrp

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

te590Grp2, repeated 1 ... variable times:

te590KeyGrp2

user	m	User
sessionId	m	Session

te590Grp3, repeated 1 ... variable times:

te590KeyGrp3instrumentGrp

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

te590Rec, repeated 1 ... variable times:

tradingIndicationId	m	TradInd ID
time18	m	Time
tradingIndicationActivity	m	Act
lateralityIndicator	m	Laterality

tradeSideGrp, repeated 1 ... 2 times:

tradeSideId	o	Trade Side ID
-------------	---	---------------

brokerGrp

brokerRole	m	Broker Role
buyCod	m	B/S
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
tradingCapacity	o	TC

clearingDatacommonClearingData

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

legClearingGrpleg1Grp

account	o	Leg 1
opnClsCod	o	
<u>leg2Grp</u>		
account	o	Leg 2
opnClsCod	o	
<u>leg3Grp</u>		
account	o	Leg 3
opnClsCod	o	
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
<u>leg5Grp</u>		
account	o	Leg 5
opnClsCod	o	
<u>oBOGrp</u>		
businessUnit	o	BU
busUntLngName	o	BU Long Name
enteringUser	o	Trader Obo
regOrderEvent	o	Reg Order Event
reason	o	Reas
<u>bilateralTradingIndicationGrp</u>		
bilateralRelation	o	Bilateral Relation
arrangementId	o	Arrangement ID
counterpartyBrokerBU	o	CtptyBrokerBU
counterpartyBrokerUser	o	CtptyBrokerUser
<u>agreedTradingGrp</u>		
agreedClientSide	m	Agreed Side
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty
<u>announcementGrp</u>		
publishSide	m	PubSide
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
<u>matchEventGrp</u>		
matchEvent	o	Match Event
<u>marketDataGrp</u>		
bidPrc	o	BidPrc
askPrc	o	AskPrc
<u>matchStepGrp</u> , repeated 1 ... variable times:		
matchStep	o	MatchStep

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

Text Report Structure

Participant ParticipantLongName

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XX 999999

User Session

XXXXXX 99999999

Product InstType Instrument Id Instrument Mnemonic IsinCod WknNo
Instrument Name

XXXXXXXXXX XXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

TradInd ID Time Act Laterality

99999999999999999999 XXXXXXXXXXXXXXXX X X

Trade Side ID

99999999999999999999

Broker Role B/S Client Identifier Invest Identifier Invest Qualifier Exec Identifier
Exec Qualifier LiqProvActivity TC

XXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX
XXXXX X XX

Take Up Mbr OrigFirm Beneficia C Compliance Info OCC Flex Account Info
Text 1 Text 2 Text 3

XXXXX XXXXXX XXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX

Leg1 Leg2 Leg3 Leg4 Leg5

XX X XX X XX X XX X XX X

BU BU Long Name Trader Obo

XX XXXXXX

Reg Order Event Reas

XXXX XXXXXXXXXXXXXXXXXXXX

Bilateral Relation	Arrangement ID	CtptyBrokerBU	CtptyBrokerUser
X	999999999999999999999999	XXXXXXXXX	XXXXXX

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

Match Event	BidPrc	AskPrc
9999999999	9999.99999+	9999.99999+

MatchStep	IncOrdInd	OpenQty	ExecQty	ExecPrc
9999999999	X	999999999.9999	999999999.9999	9999.99999+

StepExecQty

999999999.9999

4.6.8 TE600 Eurex EnLight Maintenance

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

XML Report Structure

M/O Text Report Heading

te600

rptHdr

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

te600Grp, repeated 0 ... variable times:

te600KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te600Grp1, repeated 1 ... variable times:

te600KeyGrp1

businessUnitGrp

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

eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	Negotiation Event Total Deal Quantity
eventOverallQty	o	Negotiation Event Overall Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
workingDelta	o	Working Delta
negotiateUnderlying	o	Negotiate Underlying
underlyingDelta	o	Underlying Delta
lastNegotiatedPrc	o	Last Negotiated Price
lastNegotiatedQty	o	Last Negotiated Quantity
noOfRespondents	o	Number of Respondents
showNoOfRespondents	o	Show Number of Respondents
bidPrc	o	Bid Price
offerPrc	o	Offer Price
requote	o	Requote
sideFixed	o	Side Fixed
qtyFixed	o	Quantity Fixed
<u>respondentVisibilityGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price
showLastNegotiatedPrc	o	Show Last Negotiated Price
showLastNegotiatedPrcQty	o	Show Last Negotiated Qty
eventFreeText	o	Event Free Text
<u>quoteGrp</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
<u>respondentGrp</u> , repeated 1 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
quoteFreeText	o	Quote Free Text
quoteFreeText1	o	Quote Free Text1
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		

buyCod	o	B/S
prc	o	Price
qty	o	Quantity
<u>dealGrp</u> , repeated 0 ... variable times:		
dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	m	Deal
<u>respondentGrp</u> , repeated 0 ... 1 times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealQuoteId	o	Quote ID
dealPrc	o	Price
dealQty	o	Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
underlyingPriceBoundary	o	Underlying Price Boundary
newRefPrc	o	New Reference Price
validityTime	o	Validity Time
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
dealFreeText	o	Deal Free Text
dealFreeText1	o	Deal Free Text1
<u>topOfBookGrp</u> , repeated 0 ... 1 times:		
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

numberOfLegs	o	Legs
<u>instrumentLegPriceGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

Text Report Structure

Participant Participant Long Name

 XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

 XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

User

 XXXXXX

Product

 XXXXXXXXXXXXX

Negotiation Event ID

 XXXXXXXXXXXXXXX

Time Act

 XXXXXXXXXXXXXXXX XXXXXXXX

Status	Negotiation Event Report ID	Negotiation Event Start Time	Event Owing BU	Event Owing User	Entering User	Instrument ID
	Instrument Mnemonic	InstType SubType	Number of Legs			
XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX	XXXXXX	99999999999999999999
	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX			99

Leg ID	Leg Mnemonic	B/S	Ratio
99999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	999

Und Prod	Und Leg ID	Und Leg Mnemonic	B/S	Ratio
XXXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	999

Type	Negotiation Event Reference Price	Side Negotiation Event Reference Price	Negotiation Event Open Qty	Negotiation Event Total Deal Quantity	Negotiation Event Overall Qty
	Reference Price	Type Delta	Exchange	Working Delta	
X	XXXX	999999999		999999999	999999999
	9999.99999+	X	XXXX	XXXXX	

Negotiate Underlying	Underlying Delta	Last Negotiated Price	Last Negotiated Quantity	Num of Respondents	Show Num of Respondents
XXXXX	999.9999+	9999.99999+	999999999.9999	999999999	X

Bid Price Offer Price Requote Side Fixed Quantity Fixed

9999.99999+ 9999.99999+ X X X

BU Respondent User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Negotiated Qty

XXXXXXXX XXXXX X X X X X X

Event Free Text

XX

Quote ID

XXXXXXXXXXXXXXXXXXXX

BU Respondent User Respondent Entering User

XXXXXXXX XXXXX XXXXX

Quote Free Text

Quote Free Text 1
Underlying Delta Underlying Price

XX

999.9999+ 9999.99999+

B/S Price Quantity

XXX 9999.99999+ 999999999.9999

Deal Details

Deal ID Deal Report ID Deal BU Respondent User Respondent Entering User Event Owning BU Event Owning User
Entering User Deal Creation Time Deal Update Time Quote ID Price Quantity
Option Quantity New Option Price Underlying Effective Delta Underlying Quantity Underlying Delta
Underlying Price Underlying Price Boundary New Reference Price Validity Time
Requester Side Respondent Side Deal Free Text
Deal Free Text1

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX X XXXXXXX XXXXX XXXXX XXXXXXX XXXXX
XXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999
999999999.9999 9999.99999+ 999.9999+ 999999999.9999 999.9999+
9999.99999+ 9999.99999 9999.99999+ XXXXXXXXXXXXXXXXXXXX
XXXX XXX XXXXXXXXXXXXXXXXXXXX
XX

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	9999.9999+	99999999	9999.9999+	99999999

Legs

99

Leg ID	Leg Mnemonic	Bid Price	Bid Quantity	Offer Price	Offer Quantity
99999999999999999999	XX	9999.9999+	99999999.9999	9999.9999+	99999999.9999

4.6.9 TE610 Eurex EnLight Best Execution Summary

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

XML Report Structure

M/O Text Report Heading

te610

rptHdr

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

te610Grp, repeated 0 ... variable times:

te610KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te610Grp1, repeated 1 ... variable times:

te610KeyGrp1

businessUnitGrp

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

te610Grp2, repeated 1 ... variable times:

te610KeyGrp2

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

te610Grp3, repeated 1 ... variable times:

te610KeyGrp3

product	m	Product
<u>te610Grp4</u> , repeated 1 ... variable times:		
<u>te610KeyGrp4</u>		
dealId	m	Deal ID
<u>te610Rec</u> , repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealStatus	m	Deal
eventId	m	Negotiation Event ID
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
<u>respondentGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
repondentsQuoting	o	Respondents Quoting
<u>requesterGrp</u> , 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
dealFreeText	o	Deal Free Text
dealFreeText1	o	Deal Free Text1
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Number of Legs
<u>te610InstrumentLegGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S

ratio	o	Ratio
<u>iBBOGrp</u> , repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
<u>te610UnderlyingLegGrp</u> , repeated 0 ... 1 times:		
product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
<u>iBBOGrp</u> , repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
workingDelta	o	Working Delta
underlyingDelta	o	Underlying Delta
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
underlyingPrice	o	Underlying Price
underlyingPriceBoundary	o	Underlying Price Boundary
newRefPrc	o	New Reference Price
eventOpenQty	o	Negotiation Event Open Quantity
<u>respondentQuoteGrp</u> , repeated 0 ... 50 times:		
<u>respondentGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
showQty	o	Show Quantity
showSide	o	Show Side
updateTime	o	Update Time
quoteId	m	Quote ID
underlyingDelta	o	Underlying Delta

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underlyingPrice	o	Underlying Price
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Trader

XXXXXX

Product

XXXXXXXXXXXXX

Deal ID

XXXXXXXXXXXXXXXXXXXXX

Item Deal Creation Time Deal Update Time Deal Negotiation Event ID Instrument ID
Instrument Mnemonic InstType SubType

999999 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXX 99999999999999999999
XX

BU Respondend User Respondend Entering User

XXXXXXXX XXXXX XXXXX

Respondents Quoting

999999

Event Owning BU Event Owning User Entering User

XXXXXXXX XXXXX XXXXX

Negotiation Event Type Negotiation Event Side Price Quantity Deal Free Text
Deal Free Text1

X XXXX 9999.99999+ 999999999 XXXXXXXXXXXXXXXXXXXX
XX

BBO Type BidPrc BidQty Offer Price Offer Quantity

XXXXXXXXXXXXX 9999.99999+ 999999999 9999.99999+ 999999999

Number of Legs

99

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

Reference Price	Reference Price	Type	Delta	Exchange Working	Delta	Und Delta	Und Effective	Delta	Und	Quantity	Option	Quantity
9999.99999+	X	XXXX	XXXXX	999.9999+	999.9999+	999999999	999999999.9999					

New Option Price	Und Price	Underlying Price	Boundary	New Reference Price	Negotiation	Event	Open	Quantity
9999.99999+	9999.99999+	9999.99999	9999.99999+				999999999	

BU Respondent User Respondent Entering User

XXXXXXXX XXXXXX XXXXXX

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

Underlying Delta	Underlying Price	Underlying Price	Boundary
999.9999+	9999.99999+	9999.99999	

B/S	Price	Quantity
XXXX	9999.99999+	999999999

4.6.10 TE810 T7 Daily Trade Confirmation

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

XML Report Structure

M/O Text Report Heading

te810

rptHdr

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

te810Grp, repeated 0 ... variable times:

te810KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te810Grp1, repeated 1 ... variable times:

te810KeyGrp1

businessUnitGrp

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

te810Grp2, repeated 1 ... variable times:

te810KeyGrp2

user m Trader

te810Grp3, repeated 1 ... variable times:

te810KeyGrp3

product m Product

te810Grp4, repeated 1 ... variable times:

te810KeyGrp4

instrumentGrp

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

te810Rec, repeated 1 ... variable times:

time18 m Time
 segmentMIC m Segment MIC
 tradeType m Type
 matchEvent o Event
 matchStep m Step
 matchDeal m Deal
 parentDeal o Parent Deal
 dealItem m Item
 priceDecomposition o Price Decompose
 exchangeOrderId o Order ID
 alphaOrderNo o Order No
 sideLiquidityInd o Side Liquidity Indicator
 buyCod m B/S
 opnClsCod m O/C
 ordPrFilCod 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
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tvitic	o	TradingVenueTransactionIdentification-Code
liqProvActivity	o	Liquidity Provision Activity
riskReduction	o	RiskReduction
clientIdentifier	o	Client ID
execQualifier	o	Execution Qualifier
execIdentifier	o	Execution ID
investQualifier	o	Investment Qualifier
investIdentifier	o	Investment ID
basketId	o	basket ID
account	o	Account
accountName	o	Account Name
<u>instrumentStatsGrp</u>		
<u>onExchStatsGrp</u>		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	o	Clg Sell
<u>tesStatsGrp</u>		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades
sumTESVolSell	m	
sumTESClgSell	o	Clg Sell
<u>productStatsGrp</u>		
<u>onExchProdStatsGrp</u>		
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
<u>tesProdStatsGrp</u>		
sumProdTESTotBuy	m	Product Buy TES Trades
sumProdTESVolBuy	m	
sumProdTESClgBuy	o	Clg Buy
sumProdTESTotSell	m	Product Sell TES Trades
sumProdTESVolSell	m	
sumProdTESClgSell	o	Clg Sell

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XX 999999

Trader

XXXXXXXX

Product

XXXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name	TC		

XXXXXXXXXXXXX XXXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX

Time	Segment	MIC	Type	Event	Step	Deal	Parent Deal	Item	Price	Decompose		
	Order ID			Order No	Side	Liquidity Indicator	B/S	O/C	P/F	Quantity	Trade Prc	
	Clearing Qty			Clearing Prc	StratType	Strategy Id	Strategy Mnemonic				Typ	TES
	LimPrc	Exp	Res	ClMbr	Customer	UsrOrdrNmbr	Text					
	TradingVenue	TransactionIdentificationCode				Liquidity Provision	Activity	RiskReduction				
	Client ID			Execution Qualifier	Execution ID	Investment Qualifier	Investment ID					
		basket ID	Account	Account Name								

XXXXXXXXXXXXXXXXXXXX XXXX XXXX 999999999 999999999 999999999 999999999 999999999 XXXXXXXX
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX XXXX X X 999999999.9999 9999.99999+
999999999.9999 +9999.99999 XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXX
9999.99999+ XXX XXX XXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
XX X XXXX
XXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX
99999999999999999999 XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Total On-Exch Buy Trades 999,999,999 999,999,999.9999

Clg Buy 999,999,999.9999

Total On-Exch Sell Trades 999,999,999 999,999,999.9999

Clg Sell 999,999,999.9999

Total Buy TES Trades 999,999,999 999,999,999.9999

Clg Buy	999,999,999.9999	
	-----	-----
Total Sell TES Trades	999,999,999	999,999,999.9999

Clg Sell	999,999,999.9999	
	-----	-----
Product Buy On-Exch Trades	999,999,999	999,999,999.9999

Clg Buy	999,999,999.9999	
	-----	-----
Product Sell On-Exch Trades	999,999,999	999,999,999.9999

Clg Sell	999,999,999.9999	
	-----	-----
Product Buy TES Trades	999,999,999	999,999,999.9999

Clg Buy	999,999,999.9999	
	-----	-----
Product Sell TES Trades	999,999,999	999,999,999.9999

Clg Sell	999,999,999.9999	

4.6.11 TE812 Daily Prevented Self-Matches

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

XML Report Structure

M/O Text Report Heading

te812

rptHdr

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

te812Grp, repeated 0 ... variable times:

te812KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te812Grp1, repeated 1 ... variable times:

te812KeyGrp1

businessUnitGrp

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

te812Grp2, repeated 1 ... variable times:

te812KeyGrp2

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

te812Grp3, repeated 1 ... variable times:

te812KeyGrp3

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

te812Grp4, repeated 1 ... variable times:te812KeyGrp4instrumentGrp

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

te812Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trader

XXXXXXXX

Product

XXXXXXXXXXXX

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

Time	Type	Order ID	Order No	SMP-ID	B/S	Smp Deleted Qty	Deleted Qty	Trade Prc	Typ	LimPrc
	Exp Res	ClMbr Customer	UsrOrdNubr	Text						
XXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	9999999999	XXXX	999999999.9999	999999999.9999	9999.99999+	XXX	9999.99999+
	XXX	XXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XX				

Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

Product Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Product Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

4.6.12 TE910 T7 Daily Trade Activity

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

XML Report Structure

M/O Text Report Heading

te910

rptHdr

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

te910Grp, repeated 0 ... variable times:

te910KeyGrp

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

te910Grp1, repeated 1 ... variable times:

te910KeyGrp1

time18	m	Time
tradeType	m	Type
matchStep	m	MatchStep

te910Rec, repeated 1 ... variable times:

instrumentGrp

product	m	Product
instrumentType	m	InstType

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

4.6.13 TE930 T7 Daily Trade Statistics

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

XML Report Structure

M/O Text Report Heading

te930

rptHdr

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

te930Grp, repeated 0 ... variable times:

te930KeyGrp

product	m	Product
undrPrvClsPrc	o	PreviousClose
undrLstClsPrc	o	UnderClose

te930Grp1, repeated 1 ... variable times:

te930KeyGrp1

cntrClasCod	o	CP
-------------	---	----

te930Rec, repeated 1 ... variable times:

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
lstSetlmtPrc_1	o	LstSetlPrc
opnPrc	o	OpnPrc
dlyHghPrcSignd	o	DlyHghPrcSignd

4.7 TL Usage Fees

4.7.1 TL001 System Transaction Overview

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

XML Report Structure

M/O Text Report Heading

tl001

rptHdr

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

tl001Grp, repeated 0 ... variable times:

tl001KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tl001Grp1, repeated 1 ... variable times:

tl001KeyGrp1

businessUnitGrp

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

tl001Grp2, repeated 1 ... variable times:

tl001KeyGrp2

currTypCod	m	Currency
------------	---	----------

tl001Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Currency

XXX

MARKET	T A	NUMBER	NUMBER					SYNCHRONOUS	TRANSACTION	FEEES	CURRENT	MONTH
GROUP	T	OF TA	OF TR	LIMIT	FLOOR	RATIO	P.RATIO	0-50%	50-100%	100%-	DAY AMOUNT	TO DATE
XXXXXXXXX	X	X	9999999999	9999999999	9999999999	9999999999	9999999999	99999999.99	99999999.99	99999999.99	99999999.99	99999999.99

TOTAL PER DAY								99999999.99	99999999.99	99999999.99	99999999.99	99999999.99

4.8 TR Trading Regulatory

4.8.1 TR100 Order to Trade Ratio Report

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

XML Report Structure

M/O Text Report Heading

tr100

rptHdr

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

tr100Grp, repeated 0 ... variable times:

tr100KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr100Rec1, repeated 1 ... variable times:

totTrdDays	m	Total trading days in the current month
mtdDays	m	Trading Days (Month-to-Date)

tr100Grp1, repeated 1 ... variable times:

tr100KeyGrp1

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

tr100Rec2, repeated 1 ... variable times:

trDay	m	TRADING DAY
mmPrgrmCod	o	MM PROGRAM

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

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

```

```

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

```

```

Product
-----
XXXXXXXXXXXXX

```

TRADING DAY	MM	PROGRAM	MM	PACKAGE	MM	REQ	GRACE	FACTOR	VOLUME	GRACE	FACTOR	COUNT	MINIMUM	VALUE	VOLUME	MINIMUM	VALUE	COUNT	
		BASE	LIMIT	VOLUME	BASE	LIMIT	COUNT	PRODUCT	FACTOR	VOLUME	PRODUCT	FACTOR	COUNT	QUOTE	PERFORMANCE	QUOTE	SIZE	QUALITY	
		SPREAD	QUALITY	LIMIT	TYPE	VOLUME	LIMIT	TYPE	COUNT	SMC-FULLFILLED	LIMIT	VOLUME	LIMIT	COUNT					
		ORDERED	VOLUME	TRADED	VOLUME	ORDERS	COUNT	TRADES	COUNT	OTR	VOLUME	OTR	COUNT	LIMIT	USAGE	VOLUME			
		LIMIT	USAGE	COUNT	VIOLATION														
31-12-09	XXXX	XXXXX	99.9999		9.9999		9.9999		9999999.9999		9999999								
	9999999999999999.9999		9999999999999999		99.9999		99.9999		9999999999999999.9999		9.9999		9999999999999999.9999						
	9.9999	XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX	X			9999999999999999.9999		9999999999999999.9999										
	9999999999999999.9999	9999999999999999.9999	9999999999999999	9999999999999999	9999999999999999	9999999999999999	9999999999999999.9999		9999999999999999.9999		9999999999999999.9999		9999999999999999.9999					999999.9999	
	999999.9999	X																	

4.8.2 TR101 MiFID II OTR Report

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

XML Report Structure

M/O Text Report Heading

tr101

rptHdr

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

tr101Grp, repeated 0 ... variable times:

tr101KeyGrp

leadParticipantGrp

leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name

tr101Grp1, repeated 1 ... variable times:

tr101KeyGrp1

isinCod	m	IsinCod
instNam	o	Instrument Name
otrMktGrp	m	OTRMktGrp
firmOtrVol	m	firmOTRVol
firmOtrNo	m	firmOTRNo

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

Text Report Structure

Lead Participant Firm Lead Participant Firm Long Name

XXXXX XXX

IsinCod Instrument Name OTRMktGrp firmOTRVol firmOTRNo Violation MaxRatioVol
 MaxRatioNo FloorVol FloorNo

XXXXXXXXXXXXX XXX XXX 9999999999.9999 9999999999.9999 X 9999999999
 9999999999 99999999 9

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXX 999999

Trader TotTrdrOrdVol TotTrdrExecVol TotTrdrOrdNo TotTrdrExecNo

XXXXX 999999999999.9999 999999999999.9999 9999999999 9999999999

SumBUOTROrdVol 99999999999999.9999

SumBUOTRExecVol 99999999999999.9999

SumBUOTROrdNo 9999999999

SumBUOTRExecNo 9999999999

SumFirmOTROrdVol 99999999999999.9999

SumFirmOTRExecVol 99999999999999.9999

SumFirmOTROrdNo 9999999999

SumFirmOTRExecNo 9999999999

4.8.3 TR102 Excessive System Usage Report

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

XML Report Structure

M/O Text Report Heading

tr102

rptHdr

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

tr102Grp, repeated 0 ... variable times:

tr102KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr102ProdGrp, repeated 1 ... variable times:

tr102KeyGrp1

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

tr102ProdRec1, repeated 1 ... variable times:

trDay	m	TRADING DAY
tradVolume	m	TRADED VOLUME

tr102ProdRec2, repeated 1 ... variable times:

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

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

Text Report Structure

Participant Participant Long Name

 XXXXX XX

Product

 XXXXXXXXXXXXX

TRADING DAY TRADED VOLUME

 31-12-09 99999999999.9999

TRADING DAY LIMIT TYPE GRACE FACTOR MM-BASE VOL FACTOR FLOOR TYPE FLOOR MM PROGRAM MM PACKAGE MM REQ
 QUOTE PERFORMANCE SPREAD QUALITY SMC-FULLFILLED TRANSACTION LIMIT TRANSACTION COUNT VIOLATION VIOLATION COUNT
 CLASSIFICATION EXCESS TRANSACTIONS HEADROOM FEE_EUR

31-12-09 XXXXXXXXX 9.9999 9999999999999 9999 XXXXXXXXXXXXX 9999999999999 XXXX XXXXX 99.9999
 9.9999 9.9999 X 9999999999999 999,999,999 X 99
 XXXXXXXXXX 9999999999999 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 verification and correction by the participant. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr160

rptHdr

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

tr160Grp, repeated 0 ... variable times:

tr160KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr160Grp1, repeated 1 ... variable times:

tr160KeyGrp1

businessUnitGrp

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

tr160Rec, repeated 0 ... variable times:

exchangeOrderId	m	Order ID
typOrig	m	Origin
shortCodeId	m	ShortCode
errDescription	m	Error

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.

This report is only available as XML report.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr161

rptHdr

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

tr161Grp, repeated 0 ... variable times:

tr161KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr161Grp1, repeated 1 ... variable times:

tr161KeyGrp1

businessUnitGrp

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

tr161Rec, repeated 0 ... variable times:

dateUploaded	m	DateUploaded
shortCodeId	m	ShortCode ID
longValue	m	Long Value
classRule	m	ClassRule
validFrom	m	ValidFrom

validTo	m	ValidTo
statusInd	m	StatusInd

Text Report Structure

Participant	Participant Long Name					
-----	-----					
XXXXX	XX					
BU	BU Long Name	BU Identifier				
-----	-----	-----				
XXXXXXXXX	XX	999999				
DateUploaded	ShortCode ID	Long Value	ClassRule	ValidFrom	ValidTo	StatusInd
-----	-----	-----	-----	-----	-----	-----
31-12-09	XXXXXXXXXXXXXXXXXXXX	XX	XXXXX	31-12-09	31-12-09	X

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 T7 is not contained at the EoD in the certificate storage for the respective member, the AlgoID data will be included in the error report for verification and correction by the participant. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr162

rptHdr

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

tr162Grp, repeated 0 ... variable times:

tr162KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr162Grp1, repeated 1 ... variable times:

tr162KeyGrp1

businessUnitGrp

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

tr162Rec, repeated 1 ... variable times:

dateUploaded	m	DateUploaded
algoId	m	AlgoID
errDescription	m	Error
uploadFile	o	File

rowNumber o Row
tsField o Field

Text Report Structure

```
Participant          Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

DateUploaded      AlgoID      Error                    File                    Row                    Field
-----
31-12-09  XXXXXXXXXXXXXXXXXXXX  XX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999999999999999 XXXXXXXXXXXXXXXXXXXX
```

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. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr163

rptHdr

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

tr163Grp, repeated 0 ... variable times:

tr163KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr163Grp1, repeated 1 ... variable times:

tr163KeyGrp1

businessUnitGrp

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

tr163Rec, repeated 1 ... variable times:

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

4.8.8 TR901 MiFID II Message Rate Report

Description This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only. No report selection is available for this report.

This report is sorted by:

Investment firm

ISIN

Member / Business Unit

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

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

tr901

rptHdr

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

tr901Grp, repeated 0 ... variable times:

tr901KeyGrp

leadParticipantGrp

leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth

ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M

tr901Grp1, repeated 1 ... variable times:

tr901KeyGrp1

isinCod	m	IsinCod
instNam	o	Instrument Name
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M
noTransactionsDateIsin	m	NoTransactionsDateIsin
noTransactionsMtdIsin	m	NoTransactionsMTDIsin
transactions12MIsin	m	Transactions12MIsin
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M

tr901Grp2, repeated 1 ... variable times:

tr901KeyGrp2

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr901Grp3, repeated 1 ... variable times:

tr901KeyGrp3

businessUnitGrp

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

tr901Rec, repeated 1 ... variable times:

noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M

Text Report Structure

Lead Participant Firm	Lead Participant Firm Long Name	ReportMonth	ReportStartMonth	RatioMarketDate	RatioMarketMTD
RatioMarket12M	MaxRatioMarketDate	MaxRatioMarketMTD	MaxRatioMarket12M		

XXXXX	XX	XXXXXX	XXXXXX	9999.99	9999.99
	9999.99	9999.99	9999.99	9999.99	9999.99

IsinCod	Instrument Name	RatioSingleDate	RatioSingleMTD	RatioSingle12M	NoTransactionsDateIsin
NoTransactionsMTDIsin	Transactions12MIsin	NoSecDate	NoSecMTD	TradingSec12M	

XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99	9999.99	9999.99	9999999999
	9999999999	9999999999	999999	999999	99999999

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

XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
-------	--------------------------------------

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

XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
----------	--------------------------------------	--------

NoTransactionsDate	NoTransactionsMTD	Transactions12M
--------------------	-------------------	-----------------

9999999999	9999999999	9999999999
------------	------------	------------

4.8.9 TR902 Daily Order and Quote Transactions

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

XML Report Structure

M/O Text Report Heading

tr902

rptHdr

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

tr902Grp, repeated 0 ... variable times:

tr902KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr902Grp1, repeated 1 ... variable times:

tr902KeyGrp1

businessUnitGrp

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

maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M

tr902Grp2, repeated 1 ... variable times:

tr902KeyGrp2

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

tr902Rec, repeated 1 ... variable times:

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

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

```

```

Product
-----
XXXXXXXXXXXX

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

```


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4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

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

XML Report Structure

M/O Text Report Heading

tt132

rptHdr

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

tt132Grp, repeated 0 ... variable times:

tt132KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt132Grp1, repeated 1 ... variable times:

tt132KeyGrp1

businessUnitGrp

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

tt132Grp2, repeated 1 ... variable times:

tt132KeyGrp2

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

tt132Rec, repeated 1 ... variable times:

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Product			
XXXXX	XX	XXXXXXXXX	XX	999999	XXXXXXXXXXXXX			
Time	Act Reason	Session	QuoAct	Volume	Percent	Delta	Vega	TimeWin
XXXXXXXXXXXXXXXXXXXX	XXX XXXXX	999999999	XXXXXXXX	9999999999.9999	9999999999	9999999999.9999	9999999999.9999	9999999999

4.9.2 TT133 Trading Risk Events

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

XML Report Structure

M/O Text Report Heading

tt133

rptHdr

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

tt133Grp, repeated 0 ... variable times:

tt133KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt133Grp1, repeated 1 ... variable times:

tt133KeyGrp1

businessUnitGrp

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

tt133Grp2, repeated 1 ... variable times:

tt133KeyGrp2

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

tt133Rec, repeated 1 ... variable times:

audtEntId	m	Entered by
audtApprId	m	Approved by

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

Text Report Structure

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

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

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

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

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

4.9.3 TT135 Risk Event Report

Description	This report lists details concerning occurred 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	CIMbr

tt135Rec, repeated 1 ... variable times:

trnTim	m	Trn Tim
actnCod	m	Action

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier ClMbr

XXXXXXXX XX 999999 XXXXX

Trn Tim Action

23:59:59.99 X

4.9.4 TT136 Pre-trade Risk Control

Description This report lists per Business Unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day. It additionally lists all maintenance activities during the day regarding the Pre-Trade Risk limits for off-book trading.

This report is available only for derivative markets.

Frequency

Daily.

Availability

This report is available for all members.

XML Report Structure

M/O Text Report Heading

tt136

rptHdr

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

tt136Grp, repeated 0 ... variable times:

tt136KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt136Grp1, repeated 1 ... variable times:

tt136KeyGrp1

businessUnitGrp

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

tt136Grp2, repeated 1 ... variable times:

tt136KeyGrp2

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

tt136Grp3, repeated 1 ... variable times:

tt136KeyGrp3

ptrScope	m	Scope
----------	---	-------

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Product
-----	-----	-----	-----	-----	-----
XXXX	XX	XXXXXX	XX	99999	XXXXXXXXXX

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

Time	PTR Limit Activity	Buy Limit	Sell Limit	Disabled
-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	XXXXXX	9999999999	9999999999	XXXXXXXXXX

5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

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

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	An tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric 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.cccccccc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value "23:59:59.999999999"

Table 5.1 - Tag Formats

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

Decodes	The decoded literals belonging to the valid values constants as used in the generic text reports.
Descriptions	A short description of the value's functional meaning.
Where used	A reference to the XML reports which contain this tag in their structure.

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

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

Format alphanumeric 2

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation

6.2 accountName

Description This field contains the descriptive name of the account defined by the account owner.

Format alphanumeric 32

Where used: RD135 Trade Enrichment Rule Status
TE810 T7 Daily Trade Confirmation

6.3 accrIntAmount

Description This field contains the accrued interest amount for bond trades.

Format numeric signed 12, 2

Where used: TC810 T7 Daily Trade Confirmation

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6.4 **accrIntDay**

Description This field contains the accrued interest days for a bond instrument.

Format numeric signed 4

Where used: TC810 T7 Daily Trade Confirmation

6.5 **accruedDistribution**

Description This field represents the Accrued Distribution amount of the previous business day incremented by the Daily Distribution amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.6 **accruedFunding**

Description This field represents the Accrued Funding amount of the previous business day incremented by the Daily Funding amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.7 **acctTypGrp**

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

Format alphanumeric 2

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

6.8 accumQty

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

Format numeric 13, 4

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

6.9 accumTim

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

Format TimeFormat

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

6.10 ackStatus

Description This field contains the status of the respondent in the context of the negotiation event.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	W	Working
2	D	Declined
3	R	Respondend
4	N	Not Respondend

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

6.11 action

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

Format alphanumeric 40

Where used: TT133 Trading Risk Events

6.12 activationType

Description This field contains the activation type.

Format alphanumeric 6

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

Where used: TT132 Market Maker Protection

6.13 activity

Description This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.14 actnCod

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

Format alphanumeric 1

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

Where used: TT135 Risk Event Report

6.15 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.16 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

6.17 aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Incoming order was a Buy order
S	Sell	Incoming order was a Sell order

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

6.18 agreedClientSide

Description This field contains the buy code, which indicates the agreed client side of a CLIP trading indication.

Format alphanumeric 1

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

Where used: TE590 CLIP Trading Indication

6.19 agreedPrice

Description This field contains the agreed price of a CLIP trading indication.

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

6.20 agreedQuantity

Description This field contains the agreed quantity of a CLIP trading indication.

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.21 algoId

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

Format alphanumeric 20

Where used: TR162 Algo HFT Error
TR163 Algo HFT Status

6.22 allocationType

Description This field indicates the allocation type selected by the respondent to match the order in the Selective RFQ Service.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	M	Manual Allocation
2	R	Random Allocation

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

6.23 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.

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Format alphanumeric 12

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

6.24 **annualisationFactor**

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

Format numeric 3

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

6.25 **approvalDuration**

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

Format TimeFormat18

Where used: TE547 TES Late Approval Report

6.26 **approvalTime**

Description This field contains the time provided by the Exchange when the TES side is approved.

Format TimeFormat18

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Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.27 armvm

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

Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

6.28 arrangementId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.29 askPrc

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

6.30 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

6.31 audtApprId

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

Format alphanumeric 30

Where used: TT133 Trading Risk Events

6.32 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

6.33 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

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6.34 **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

6.35 **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

6.36 **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

6.37 **baseVol**

Description	This field contains the basis limit for the volume based OTR for the respective product group .
Format	numeric 17, 4

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Where used: TR100 Order to Trade Ratio Report

6.38 basketActivity

Description Specifies the reported activity during a basket operation.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Basket Entry
2	MOD	Basket Modification
3	DEL	Basket Deletion
4	APP	Basket Approve
5	EXE	Basket Execution

Where used: TE546 Daily Basket TES Maintenance

6.39 basketAmendmentCounter

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

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.40 basketDescription

Description Description of a basket as provided by the initiating user. This field maps to the field Basket Report Text in ETI.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

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6.41 basketId

Description	If a TES trade was part of a basket, this field contains the ID of the basket.
Format	numeric 20
Where used:	TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE810 T7 Daily Trade Confirmation

6.42 basketInitiatingBU

Description	This field indicates the business unit that initiated the basket operation.
Format	alphanumeric 8
Where used:	TE546 Daily Basket TES Maintenance

6.43 basketInitiatingUser

Description	This field indicates the user that initiated the basket operation.
Format	alphanumeric 6
Where used:	TE546 Daily Basket TES Maintenance

6.44 basketMonth

Description	The contract month of all instruments in the basket.
Format	numeric 2
Where used:	TE546 Daily Basket TES Maintenance

6.45 basketOperationType

Description Distinguishes the types of basket operations.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NEW	Entry of a new basket
2	AMD	Amendment of an existing basket
3	SUB	Substitution amendment

Where used: TE546 Daily Basket TES Maintenance

6.46 basketPrc

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

Format numeric signed 9, 5

Where used: TE546 Daily Basket TES Maintenance

6.47 basketType

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

Format alphanumeric 1

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

Where used: TE546 Daily Basket TES Maintenance

6.48 basketYear

Description The contract year of all instruments in the basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.49 bboType

Description This field contains the type of BBO.

On-Book - This group shows the on-book BBO i.e level 1 prices.

AggregatedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.

ImpliedOnBook - This group shows the Implied on-book prices based on top of leg book.

AggregatedImpliedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.

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

Format alphanumeric 1

Valid Values

Decodes

Descriptions

1	CLOB	Central Limit Order Book BBO.
2	AGG_CLOB	Aggregated BBO on Central Limit Order Book.
3	IMPL_CLOB	Implied Central Limit Order Book BBO.
4	AGG_IMPL_CLOB	Aggregated BBO on Implied Central Limit Order Book.
5	VWAP	Volume Weighted Average Price

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

6.50 beneficiary

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

Format alphanumeric 9

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

6.51 bestExecution

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

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
 TC550 Open Order Detail

6.52 bidPrc

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

Format numeric signed 9, 5

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

6.53 bidQty

Description This field indicates the quantity of an order which has been submitted or has not yet been executed.

Format numeric 13, 4

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

6.54 bilateralRelation

Description This field indicates the relation between the client broker and the proprietary broker of a bilateral CLIP trading indication.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	SAME-BU	The client broker and the proprietary broker belong to the same business unit
3	DIFF-BU	The client broker and the proprietary broker do not belong to the same business unit

Where used: TE590 CLIP Trading Indication

6.55 brokerRole

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

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Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLIENT	The trader is the client broker of a CLIP trading indication
2	PROPRIETARY	The trader is the proprietary broker of a CLIP trading indication

Where used: TE590 CLIP Trading Indication

6.56 bucket

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

Format alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

6.57 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

6.58 businessDayOffset

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

Format numeric signed 2

Where used: TA115 Total Return Futures Parameters

6.59 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
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TR101 MiFID II OTR Report
- TR160 Identifier Mapping Error

TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.60 **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
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.61 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
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests

TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL001 System Transaction Overview
 TR101 MiFID II OTR Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.62 buyCod

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

Format alphanumeric 1

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

Where used:

TA113 Complex and Flexible Instrument Definition
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.63 buyLimit

Description This field contains the buy limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.64 cashBsktRefId

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

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.65 category

Description This field contains the user category.

Format alphanumeric 28

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

Where used: RD115 User Profile Status

6.66 classViolation

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

Format alphanumeric 9

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

Where used: TR102 Excessive System Usage Report

6.67 classRule

Description States type of the long value.

Format alphanumeric 1

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

Where used: TR161 Identifier Mapping Status

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6.68 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

6.69 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

6.70 clearingPriceOffset

Description	This field indicates the clearing price offset of the variance futures contract.
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

6.71 clearingQty

Description	This field contains the clearing quantity when it differs from the order executed quantity.
Format	numeric 13, 4

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Where used: TE810 T7 Daily Trade Confirmation

6.72 clearingTakeUpMember

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

Format alphanumeric 5

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

6.73 clientIdentifier

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

Format alphanumeric 20

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

6.74 clientRef

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

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Format alphanumeric 20

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

6.75 **closTime**

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

Format TimeFormat18

Where used: TC545 Daily TES Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report

6.76 **cntrClasCod**

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

Format alphanumeric 1

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

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

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6.77 **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

6.78 **cntrVersNo**

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

Format numeric 1

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

6.79 **complianceInfo**

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

Format alphanumeric 20

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication

6.80 **contractMonth**

Description This field indicates the contract month of the instrument.

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Format numeric 2

Where used: TA116 Decay Split Table

6.81 contractYear

Description This field indicates the contract year of the instrument.

Format numeric 4

Where used: TA116 Decay Split Table

6.82 cooperationPartner

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

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
XKFE		Korea Exchange (Futures Market)
XTAF		Taiwan Futures Exchange

Where used: RD135 Trade Enrichment Rule Status

6.83 counterpartyBrokerBU

Description This field contains the Business Unit for the counterparty broker of a CLIP trading indication.

Format alphanumeric 8

Where used: TE590 CLIP Trading Indication

6.84 counterpartyBrokerUser

Description	This field contains the User of the Business Unit for the counterparty broker of a CLIP trading indication.
Format	alphanumeric 6
Where used:	TE590 CLIP Trading Indication

6.85 couponFrq

Description	This field contains the textual specification for the coupon frequency, which is the number of interest payments (coupon) made annually.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

6.86 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

6.87 couponVarOfs

Description	This field contains the textual specification for the variable offset rate, which is expressed as +/- n basis points (reference rate). It is applicable for EFS transactions only.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

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6.88 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

6.89 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

6.90 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

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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

6.91 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.92 Crossed

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

Format alphanumeric 1

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

Where used: TE540 Daily Order Maintenance

6.93 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

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6.94 ctpyStlIdAct

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

6.95 ctpyStlIdLoc

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

6.96 ctrPtyId

Description	This field contains the counterparty member ID.
Format	alphanumeric 5
Where used:	TC810 T7 Daily Trade Confirmation

6.97 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

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6.98 currSetlmtPrc_1

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

6.99 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

6.100 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

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6.101 customerInstr

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

Format alphanumeric 1

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication

6.102 customUnderlyingPrice

Description This field represents the Custom Underlying Price, which is used in the trading to clearing trade price conversion of TAM trades for Total Return Futures.

Format numeric signed 12, 8

Where used: TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.103 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

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6.104 dailyFunding

Description	This field represents the Daily Funding amount calculated from the Funding Rate entered for the day and applied for the Funding Days to the Underlying Index of the previous day.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

6.105 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

6.106 dayCutLim

Description	This field contain the day cut off limit.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.107 daySettlDate

Description	This field represents the Day Settlement Date, i.e. the Business Date plus the Business Day Offset.
Format	DateFormat

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Where used: TA115 Total Return Futures Parameters

6.108 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

6.109 dayTesVol

Description This field contains the total TES contract volume of the current day.

Format numeric 13, 4

Where used: TE930 T7 Daily Trade Statistics

6.110 dayTotVol

Description This field contains the total volume of the current day.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics
TE930 T7 Daily Trade Statistics

6.111 dCutLim

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

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Format numeric 10

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

6.112 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 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.113 dealFreeText1

Description This field contains the free text provided by the requester to the respondent as part of deal.

Format alphanumeric 132

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

6.114 dealId

Description This field contains the Deal ID generated by the Selective RFQ service (unique per business day).

Format alphanumeric 20

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Where used:

- TC545 Daily TES Maintenance
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.115 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

6.116 dealPrc

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

Format numeric signed 9, 5

Where used:

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.117 dealQty

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

Format numeric 13, 4

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

6.118 dealQuoteId

Description This field contains the Quote ID of the Quote which is part of the Deal generated in the context of the Selective RFQ service.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.119 dealReportId

Description This field contains the Deal ID provided by the Requester as part of the Order that resulted in this Deal.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.120 dealStatus

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	P	Deal status is Pending
2	F	Deal status is Final
3	C	Deal is Rejected by the Requester
4	R	Deal is Rejected by the Respondent
5	T	Deal is Rejected due to Time Out
6	W	Deal status is Working

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

6.121 dealTime

Description In this attribute, Selective RFQ service provides the time when the Deal is generated.

Format TimeFormat18

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

6.122 dealUpdateTime

Description In this attribute, Selective RFQ service provides the time when the Deal is updated.

Format TimeFormat18

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

6.123 decaySplit

Description This flag indicates number of target instruments per decaying instrument.

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Format numeric 2

Where used: TA116 Decay Split Table

6.124 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

6.125 deletedQty

Description In case of SMP (Self-Match Prevention), this field contains the total deleted quantity due to SMP. For incoming orders/quote sides, this is the sum of the smpDeletedQty and any other cancelled quantity according to the Self-Match Prevention rule. For resting orders/quote sides deletedQty is identical to smpDeletedQty.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches
TE812 Daily Prevented Self-Matches

6.126 delProtected

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.127 **deltaExch**

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

Format alphanumeric 1

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

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

6.128 **disableMember**

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

Format alphanumeric 8

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

Where used: TT136 Pre-trade Risk Control

6.129 discFactor

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

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.130 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.131 distributionIndex

Description This field represent the Distribution Index entered for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.132 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

6.133 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

6.134 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

6.135 dlyLowPrcSignd

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

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.136 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

6.137 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.138 effectOnBasket

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

Format alphanumeric 1

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

Where used: TE546 Daily Basket TES Maintenance

6.139 effMaxCalSprdQty

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

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.140 effMaxOrdrQty

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

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.141 effMaxTESQty

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

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.142 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.143 elapsedNoTradingDays

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

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.144 enableAgencyAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.145 enableBESTAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.146 enableMarketMakingAcct

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

Format alphanumeric 1

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

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Where used: RD115 User Profile Status

6.147 enableProprietaryAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.148 enableRisklessPrincipalAcct

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

Format numeric 1

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

Where used: RD115 User Profile Status

6.149 enableSmart

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

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	Smart functionality is not enabled for the negotiation event.
1	TRUE	Smart functionality is enabled for the negotiation event.

Where used: TC600 Xetra EnLight Maintenance

6.150 endDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.151 enlCutLimitLpInd

Description This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.152 enlCutLimitMktInd

Description This field indicates whether the total market has received too few RFQs. If this is the case, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also enlCutLimitLpInd.

Format alphanumeric 3

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Where used: TD964 MTD Eurex EnLight Performance

6.153 enlDayCutLimitLp

Description This field contains the number of Eurex EnLight daily maximum number of RFQs addressed to the Liquidity Provider that need to be responded.

Format numeric 3

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

6.154 enlDayRfqLp

Description This field contains the number of Eurex EnLight daily RFQs addressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

6.155 enlDayUnadjVldRfqLp

Description This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format numeric 5

Where used: TD964 MTD Eurex EnLight Performance

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6.156 enlDayVldRfqLp

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

6.157 enlDayVldRfqMkt

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

6.158 enlDayVldRfqResponses

Description	This field contains the number of Eurex EnLight valid good RFQ responses provided on this day by Liquidity Provider.
Format	numeric 5
Where used:	TD961 Daily Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.159 enlFulfInd

Description	This field contains the information on whether Liquidity Provider has fulfilled MTD the Eurex EnLight Building Block requirement (yes/no).
Format	alphanumeric 3

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

6.160 enInstrFulInd

Description This field contains the Eurex EnLight RFQ fulfillment indicator for the respective RFQ.

Format alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.161 enMinVldRfqLp

Description This field contains the minimum valid RFQs per product per month per Liquidity Provider. If the Liquidity Provider receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enMinVldRfqMkt.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.162 enMinVldRfqMkt

Description This field contains the minimum valid RFQs per product per month per total market. If the total market receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enMinVldRfqLp.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

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6.163 enlMtdCutLimitLp

Description	This field contains the cutoff limit for the number of RFQs for the Liquidity Provider.
Format	numeric 3
Where used:	TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.164 enlMtdCutLimitMkt

Description	This field contains the cutoff limit for the number of RFQs for the total market.
Format	numeric 3
Where used:	TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.165 enlMtdVldRfqLp

Description	This field contains the number of Eurex EnLight MTD valid number of RFQs addressed to the Liquidity Provider.
Format	numeric 5
Where used:	TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.166 enlMtdVldRfqMkt

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

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

6.167 enlMtdVldRfqResponses

Description This field contains the the number of Eurex EnLight valid good RFQ responses provided MTD by Liquidity Provider.

Format numeric 5

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

6.168 enlRespRateInd

Description This field indicates whether the Eurex EnLight response rate MTD (number of MTD valid good RFQ responses divided by total number of MTD adjusted valid RFQs to LP) is fulfilled.

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.169 enlRfqVal

Description This field contains an indicator on the whether the RFQ was valid.

Format alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.170 enlViolPct

Description This field contains the information on the RFQ response violation percentages MTD.

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Format numeric 5, 2

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

6.171 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication

6.172 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.173 entryDate

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

Format DateFormat

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

6.174 entryTime

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

Format TimeFormat18

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail

6.175 envText

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

Format alphanumeric 1

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

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance

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RD115 User Profile Status
 RD120 User Transaction Size Limit Maintenance
 RD125 User Transaction Size Limit Status
 RD130 Trade Enrichment Rule Maintenance
 RD135 Trade Enrichment Rule Status
 RD140 Pre-trade Limits Maintenance - Trading Participant
 RD145 Pre-trade Limits Status - Trading Participant
 RD155 Pre-trade Limits Status - Clearing Participant
 TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD961 Daily Eurex EnLight LP Performance
 TD962 MTD Eurex EnLight LP Performance
 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
 TD964 MTD Eurex EnLight Performance
 TD982 Special Report French Equity Options

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TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.176 errDescription

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

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

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.177 etiCmlVol

Description This field contains the cumulated ETI volume.

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Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.178 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.179 etiFeeReb

Description This field contains the Lean Order fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.180 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.181 eventActivity

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

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Format alphanumeric 1

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

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.182 eventExpiryTime

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

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance

6.183 eventFreeText

Description This field contains the free text provided by the requester to the respondent as part of the negotiation event.

Format alphanumeric 132

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.184 eventId

Description This field contains the Negotiation Event ID given by the Selective RFQ service (unique per business day).

Format alphanumeric 20

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Where used: TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.185 eventOpenQty

Description This field contains the Open Quantity and for respondent based on the corresponding Show Quantity Flag

Format numeric 13, 4

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

6.186 eventOverallQty

Description This field contains the Overall Quantity which is sum of the Open Quantity and the Total Deal Quantity.

Format numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.187 eventReportId

Description This field contains the Negotiation Event Report ID provided by the Requester.

Format alphanumeric 20

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Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.188 eventSide

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

Format alphanumeric 1

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

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

6.189 eventStartTime

Description This field contains the Negotiation Event Start Time in the generic time format.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.190 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

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

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.191 eventTotalDealQty

Description This field contains the sum of all the Deal quantities for the Negotiation Event.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

6.192 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

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

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

6.193 excessTxn

Description This field contains excess transactions above the transaction limit

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Format numeric 12

Where used: TR102 Excessive System Usage Report

6.194 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

6.195 exchCurrTypCod

Description This field contains the currency type of the transaction fees.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement

6.196 exchNam

Description This field contains the exchange name.

Format alphanumeric 5

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
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
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

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6.197 **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 TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation

6.198 **execIdentifier**

Description	This field is used to identify the person or algorithm with the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the information of submitting trader for MIFID-II reporting requirement and refers to execution within firm.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

6.199 **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

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Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

6.200 execQty

Description This field contains the order executed quantity, which is the matched quantity as a result of a trade.

Format numeric 13, 4

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC910 T7 Daily Match Step Activity
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE910 T7 Daily Trade Activity

6.201 execQualifier

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

Format alphanumeric 7

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

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation

6.202 execTime

Description This field contains the time provided by the Exchange when the TES trade is executed.

Format TimeFormat18

Where used:

- TC545 Daily TES Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance

6.203 exerStylTyp

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

Format alphanumeric 1

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

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Where used: TA113 Complex and Flexible Instrument Definition

6.204 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

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

6.205 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

6.206 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

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6.207 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

6.208 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

6.209 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

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

6.210 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

6.211 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.212 feeCrtDayAmnt

Description This field contains the current day's fees per type of fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.213 feeCrtMthAmnt

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

Format numeric 15, 2

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Where used: CB050 Fee Overall Summary

6.214 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement

6.215 feeEUR

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

Format numeric 7, 2

Where used: TR102 Excessive System Usage Report

6.216 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

6.217 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.

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Format numeric 8

Where used: TL001 System Transaction Overview

6.218 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

6.219 feePrvMthAmnt

Description This field contains the sum of previous month calculated fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.220 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

6.221 feeTypCod

Description This field contains the Fee Type Code.

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Format alphanumeric 3

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

804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT
806	806	SMP
807	807	LPP REBATE
808	808	MM SMC REFUND
810	810	TES OFF BOOK
813	813	OTC TRD ENTRIES
81A	81A	SP SF EQ F
81B	81B	SP SF EQ V
81C	81C	SP REF TAF EQ F
81D	81D	SP REF TAF EQ V
81E	81E	SP REF TRF EQ F
81F	81F	SP REF TRF EQ V
81G	81G	ADD CCP EQ
81H	81H	ADD NONCCP EQ 1
81I	81I	ADD NONCCP EQ 2
81J	81J	ADD NONCCP EQ 3
81K	81K	ADD NONCCP EQ 4
82A	82A	TRF BON LIS F
82B	82B	TRF BON LIS V
82C	82C	TRF BON NPUB F
82D	82D	TRF BON NPUB V1
82E	82E	TRF BON NPUB V2
82F	82F	TRF BON PUB F
82G	82G	TRF BON PUB V
81L	81L	TRF EQ F
81M	81M	TRF EQ V
82H	82H	TAF BON F
82I	82I	LISTINGFEE XETR
82J	82J	TAF BON LIS V
82K	82K	TAF BON V
81N	81N	TAF EQ F
81O	81O	TAF EQ V
821	821	SP SF B NPUB F
822	822	SP SF B NPUB V1
823	823	SP SF B NPUB V2
824	824	SP SF B PUB F
825	825	SP SF B PUB V
82L	82L	SP TA B NPUB F
82M	82M	SP TA B NPUB V1

82N	82N	SP TA B NPUB V2
82O	82O	SP TA B PUB F
82P	82P	SP TA B PUB V
82Q	82Q	SP TR B NPUB F
82R	82R	SP TR B NPUB V1
82S	82S	SP TR B NPUB V2
82T	82T	SP TR B PUB F
82U	82U	SP TR B PUB V
82V	82V	ADD CCP BON
82W	82W	ADD BON NONCCP1
82X	82X	ADD BON NONCCP2
82Y	82Y	ADD BON NONCCP3
82Z	82Z	ADD BON NONCCP4
842	842	TRADING FEE PRED II EQUIT LIST FIX
843	843	TRADING FEE PRED II EQUIT LIST VAR
844	844	TRADING FEE PRED II EQUIT LIST FIX
845	845	TRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order
 CB050 Fee Overall Summary
 CB060 Fee Statement
 CB080 Monthly Fee and Rebate Statement

6.222 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
OTC TRADE	OTC TRADE	Transaction prices per OTC trade entry
MIDPOINT	MIDPOINT	Transaction prices per executed order: Xetra MidPoint
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds and Exchange Traded Commodities entered via the Proprietary Account (P)
DS Bonus	DS Bonus	DS Bonus
SP Bonus	SP Bonus	SP Bonus
SP Bonus PE	SP Bonus PE	SP Bonus PE
BEST TRADE	BEST TRADE	Transaction Fees Xetra BEST Service (executed quotes of the BEST Executor via the BEST Executor account "E")
BEST CLEANUP	BEST CLEANUP	Transaction Fees Xetra BEST Service (Cleanup)
DAX	DAX	Transaction Fees for DAX Instruments Value-based price (other orders)
ETF ETCs	ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (other orders)
OTHER INSTR	OTHER INSTR	Transaction Fees for Other Instruments Value-based price (other orders)
LEAN DAX	LEAN DAX	Transaction Fees for DAX Instruments Value-based price (Lean order)
LEAN ETF ETCs	LEAN ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (Lean order)
LEAN OTH INST	LEAN OTH INST	Transaction Fees for Other Instruments Value-based price (Lean order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
EQU CONT AUCT	EQU CONT AUCT	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the

		reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
LEAN REBATE	LEAN REBATE	Rebate for Lean order trades
TOP ORDR CREDIT	TOP ORDR CREDIT	TOP order credit
TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
TOP+ ORD CREDIT	TOP+ ORD CREDIT	TOP+ order credit
TAF ACT MAN F	TAF ACT MAN F	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX
OTC TRADES LIS	OTC TRADES LIS	XETRA OTC TRADES LISTING
HIDDEN ORDR FEE	HIDDEN ORDR FEE	Transaction Fees for Hidden Orders
TAF ACT MAN V	TAF ACT MAN V	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR
XON UTIL FEE	XON UTIL FEE	XFRA System Utilization Fee
MIDPNT LQTY CRT	MIDPNT LQTY CRT	Credit for Midpoint Liquidity Provider
SMP	SMP	Self Match Prevention
LPP REBATE	LPP REBATE	Liquidity Provider Program Rebate
MM SMC REFUND	MM SMC REFUND	Market Maker Stress Market Conditions Refund
TES OFF BOOK	TES OFF BOOK	Trade Entry Service Off Book
OTC TRD ENTRIES	OTC TRD ENTRIES	OTC Trade Entries XETR
SP SF EQ F	SP SF EQ F	Specialist Service Fee perf. EQUIT fix
SP SF EQ V	SP SF EQ V	Specialist Service Fee perf. EQUIT var
SP REF TAF EQ F	SP REF TAF EQ F	SP Refund Perf Transaction Fee EQUIT fix
SP REF TAF EQ V	SP REF TAF EQ V	SP Refund Perf Transaction Fee EQUIT var
SP REF TRF EQ F	SP REF TRF EQ F	SP Refund Perf Trading Fee EQUIT fix
SP REF TRF EQ V	SP REF TRF EQ V	SP Refund Perf Trading Fee EQUIT var
ADD CCP EQ	ADD CCP EQ	SP Bonus CCP eligible EQUIT
ADD NONCCP EQ 1	ADD NONCCP EQ 1	SP Bonus non CCP-coll safe custody EQUIT
ADD NONCCP EQ 2	ADD NONCCP EQ 2	SP Bonus non CCP-US & Euroland CSC EQUIT
ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON N PUB F	TRF BON N PUB F	XETRA TRADING FEE BOND N PUB fix

TRF BON NPUB V1	TRF BON NPUB V1	XETRA TRADING FEE BOND NPUB NZAC var
TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC var
TRF BON PUB F	TRF BON PUB F	XETRA TRADING FEE BOND PUB fix
TRF BON PUB V	TRF BON PUB V	XETRA TRADING FEE BOND PUB var
TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var
TAF BON F	TAF BON F	XETRA TRANSACTION FEE BOND fix
TAF BON LIS F	TAF BON LIS F	XETRA TRANSACTION FEE BOND LISTING fix
TAF BON LIS V	TAF BON LIS V	XETRA TRANSACTION FEE BOND LISTING var
TAF BON V	TAF BON V	XETRA TRANSACTION FEE BOND var
TAF EQ F	TAF EQ F	XETRA TRANSACTION FEE EQUIT fix
TAF EQ V	TAF EQ V	XETRA TRANSACTION FEE EQUIT var
SP SF B NPUB F	SP SF B NPUB F	SSF perf. BOND NPUB fix
SP SF B NPUB V1	SP SF B NPUB V1	SSF perf. BOND NPUB NZAC var
SP SF B NPUB V2	SP SF B NPUB V2	SSF perf. BOND NPUB ZAC var
SP SF B PUB F	SP SF B PUB F	SSF perf. BOND PUB fix
SP SF B PUB V	SP SF B PUB V	SSF perf. BOND PUB var
SP TA B NPUB F	SP TA B NPUB F	SP Refund Perf TAF BOND NPUB fix
SP TA B NPUB V1	SP TA B NPUB V1	SP Refund Perf TAF BOND NPUB NZAC var
SP TA B NPUB V2	SP TA B NPUB V2	SP Refund Perf TAF BOND NPUB ZAC var
SP TA B PUB F	SP TA B PUB F	SP Refund Perf TAF BOND PUB fix
SP TA B PUB V	SP TA B PUB V	SP Refund Perf TAF BOND PUB var
SP TR B NPUB F	SP TR B NPUB F	SP Refund Perf Trading Fee BOND NPUB fix
SP TR B NPUB V1	SP TR B NPUB V1	SP Refund Perf TF BOND NPUB NZAC var
SP TR B NPUB V2	SP TR B NPUB V2	SP Refund Perf TF BOND NPUB ZAC var
SP TR B PUB F	SP TR B PUB F	SP Refund Perf TF BOND PUB fix
SP TR B PUB V	SP TR B PUB V	SP Refund Perf TF BOND PUB var
AD CCP BON	AD CCP BON	SP Bonus CCP eligible BOND
ADD BON NONCCP1	ADD BON NONCCP1	SP Bonus non CCP -coll safe custody BOND
ADD BON NONCCP2	ADD BON NONCCP2	SP Bonus non CCP -US & Euroland CSC BOND
ADD BON NONCCP3	ADD BON NONCCP3	SP Bonus non CCP -individ safe cust BOND
ADD BON NONCCP4	ADD BON NONCCP4	SP Bonus non CCP-non-coll safe cust BOND
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX

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TRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VARTRADING
FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order
 CB050 Fee Overall Summary
 CB060 Fee Statement
 CB080 Monthly Fee and Rebate Statement

6.223 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

6.224 finalUnderlying

Description This field represents the Final Underlying Price, which is used for the final trading to clearing trade price conversion in Total Return Futures. It is equal to the current day's underlying close price.

Format numeric signed 12, 8

Where used: TA115 Total Return Futures Parameters

6.225 firmOtrNo

Description This field displays the value of the daily order to trade ratio (OTR) based on numbers.

Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

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6.226 **firmOtrVol**

Description	This field displays the value of the daily order to trade ratio (OTR) based on volumes.
Format	numeric 15, 4
Where used:	TR101 MiFID II OTR Report

6.227 **fixClOrdId**

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

6.228 **fixedRat**

Description	This field contains the textual specification for the rate of interest applicable on the fixed leg of the swap/exchange trade.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

6.229 **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

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Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication

6.230 floor

Description This field contains month floor which is used to calculate volume component.

Format numeric 12

Where used: TR102 Excessive System Usage Report

6.231 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

6.232 floorType

Description This field indicates whether member was qualified for MM Base, possible values are "MM Floor. / .non-MM Floor".

Format alphanumeric 12

Where used: TR102 Excessive System Usage Report

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6.233 floorVol

Description	This field displays the different floors of the volume based OTR for regular members and market makers. NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 7
Where used:	TR101 MiFID II OTR Report

6.234 flxCntrSynProdId

Description	This field contains a synthetic 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

6.235 flxOptCntrExerPrc

Description	This field contains the flexible option contract exercise price, which is defined by the participant. It is the price at which the underlying will be received or delivered when the contract is exercised.
Format	numeric 9, 4
Where used:	TA113 Complex and Flexible Instrument Definition

6.236 freeText1

Description	This field contains the text entered by the participant. For Eurex Classic this field displays the content of the Text field.
Format	alphanumeric 12

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Where used:

- RD135 Trade Enrichment Rule Status
- TC545 Daily TES Maintenance
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication

6.237 freeText2

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

Format alphanumeric 12

Where used:

- RD135 Trade Enrichment Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication

6.238 freeText3

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

Format alphanumeric 12

Where used:

- RD135 Trade Enrichment Rule Status
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication

6.239 freeText4

Description This field contains the text entered by the participant. This field displays the content of the memberInternalOrderNumber.

Format alphanumeric 16

Where used:

- RD135 Trade Enrichment Rule Status
- TC545 Daily TES Maintenance

6.240 fulfCovTimInd

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used:

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

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6.241 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	NO	
1	YES	

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

6.242 fulfPackEqtInd

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

Format alphanumeric 1

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

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

6.243 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

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

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

6.244 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.245 fulfQuoReqViolPct

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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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

6.246 fulfSizeCovInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the larger size requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.247 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

6.248 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

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.249 **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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.250 **fulfViolInd**

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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

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6.251 **fulfVolInd**

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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

6.252 **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

6.253 **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

6.254 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

6.255 graceFactor

Description This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.256 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

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Where used: TR100 Order to Trade Ratio Report

6.257 graceFactorVol

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

6.258 halfMtdDays

Description This field contains half of the total trading days till date

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.259 hdgTyp

Description This field indicates the hedge type used in the off-book trade.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
DUR		Duration Hedge
PF		Price Factor Hedge
PFC		Price Factor Hedge
NOM		Nominal Hedge

Where used: TE545 Daily TES Maintenance

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6.260 headroom

Description	This field contains available headroom before the excessive limit is reached.
Format	numeric 5, 4
Where used:	TR102 Excessive System Usage Report

6.261 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

6.262 inactivated

Description	This field contains the information of the order inactive/active status	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Active
1	I	Inactive
Where used:	TC540 Daily Order Maintenance TE540 Daily Order Maintenance	

6.263 incomingOrderIndicator

Description	This field indicates how a CLIP order is processed in the matching.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLIP_INCOMING	The CLIP trade side is processed as CLIP incoming (client) order in the matching
2	CLIP_RESTING	The CLIP trade side is processed as CLIP resting (proprietary) order in the matching
3	CLIP_TOLERABLE	The CLIP trade side is processed as CLIP tolerable proprietary order in the matching

Where used: TE590 CLIP Trading Indication

6.264 initDispQty

Description This field indicates the quantity of iceberg order displayed to the market.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.265 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

6.266 instManual

Description This field indicates when some manual entries overwrite the variance futures instrument parameters.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

6.267 instNam

Description This field contains the instrument long name.

Format alphanumeric 30

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report

6.268 instrumentId

Description This field contains the unique security ID of the T7 system for instruments, as published in the reference data, used e.g. in the communication with the customers in the ETI interface.

Format numeric 20

Where used:

- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TE930 T7 Daily Trade Statistics

6.269 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
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance

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TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics

6.270 instrumentSubType

Description	This field describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage.
Format	alphanumeric 7
Where used:	TA113 Complex and Flexible Instrument Definition TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.271 instrumentType

Description	This field contains the instrument type code.
Format	alphanumeric 1

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

Where used:

- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

6.272 instTradDat

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

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Format	DateFormat
Where used:	TA114 Variance Futures Parameter

6.273 investIdentifier

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

Format alphanumeric 20

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

6.274 investQualifier

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

Format alphanumeric 7

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

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation

6.275 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade

Where used:

- TC545 Daily TES Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance

6.276 isDisclosed

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE910 T7 Daily Trade Activity

6.277 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
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TR101 MiFID II OTR Report
 TR901 MiFID II Message Rate Report

6.278 isOnBook

Description The field denotes if an uploaded TES trade is marked as on-book.

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Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	The TES trade is not marked as on-book
1	T	The TES trade is marked as on-book

Where used: TE545 Daily TES Maintenance

6.279 isUSFlg

Description This field contains the information whether a user is US located.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	F	False - is not located in the US
2	T	True - is located in the US

Where used: RD115 User Profile Status

6.280 item

Description List number of deal from list of all deals struck on this deal date (day)

Format numeric 6

Where used: TC610 Xetra EnLight Best Execution Summary
TE610 Eurex EnLight Best Execution Summary

6.281 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

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Where used: CB062 Designated Sponsor Refund
TC810 T7 Daily Trade Confirmation

6.282 lastNegotiatedPrc

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

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

6.283 lastNegotiatedQty

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

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

6.284 lateralityIndicator

Description This field indicates whether a CLIP trading indication involves the client broker and the proprietary broker of a CLIP trading indication are identical (unilateral) or are two different parties (bilateral).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	UNILATERAL	Client broker and proprietary broker are identical
2	BILATERAL	Client broker and proprietary broker are two different parties

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Where used: TE590 CLIP Trading Indication

6.285 leadParticipant

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

Format alphanumeric 5

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

6.286 leadPartLngName

Description This field indicates the long name of the lead participant.

Format alphanumeric 40

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

6.287 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

6.288 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

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	1	Trader
2	2	Head Trader
3	3	Supervisor

Where used: RD115 User Profile Status

6.289 limit

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.290 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

6.291 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

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Where used: TR100 Order to Trade Ratio Report

6.292 limitTypeVol

Description The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MM Threshold. / Non-MM Threshold". NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

6.293 limitVol

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

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.294 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

6.295 limType

Description This field shows the type of transaction limit.

Format alphanumeric 8

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	All	All
S	Standard	Standard
N	No Impact	No Market Data Impact

Where used:

- CB069 Transaction Report
- TR102 Excessive System Usage Report

6.296 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

6.297 limUsageVol

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

Format numeric 10, 4

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Where used: TR100 Order to Trade Ratio Report

6.298 liqProvActivity

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

Format alphanumeric 1

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

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

6.299 logNam

Description This field indicates the login name of the user.

Format alphanumeric 11

Where used: RD115 User Profile Status

6.300 longValue

Description 35 alphanumeric characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumeric characters, which is the national ID for natural persons-LEI 20 alphanumeric 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

6.301 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

6.302 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

6.303 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 9, 5

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Where used: TE930 T7 Daily Trade Statistics

6.304 IstTrdPrc

Description This field contains the last trade price.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.305 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

6.306 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation

6.307 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

6.308 matchStep

Description This field contains match step ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TC910 T7 Daily Match Step Activity
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE910 T7 Daily Trade Activity

6.309 matchType

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

Format alphanumeric 1

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

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Where used: TC540 Daily Order Maintenance

6.310 maxCalSprdQty

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

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

6.311 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

6.312 maxNoBookOrdersPerFutureBu

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

Format numeric 6

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

6.313 maxNoBookOrdersPerFutureSes

Description This field contains the Maximum number of open orders and quote sides on single session level for all futures.

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Format numeric 6

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

6.314 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

6.315 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

6.316 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

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6.317 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

6.318 maxOrdrQty

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

Format numeric 13, 4

Where used: RD115 User Profile Status
RD125 User Transaction Size Limit Status

6.319 maxRatioMarket12M

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

Format numeric 6, 2

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

6.320 maxRatioMarketDate

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

Format numeric 6, 2

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

6.321 maxRatioMarketMtd

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

Format numeric 6, 2

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

6.322 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

6.323 maxRatioVol

Description This field contains the defined maximum ratio of the instrument group of the respective ISIN.
NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format numeric 10

Where used: TR101 MiFID II OTR Report

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6.324 maxTESQty

Description	This field indicates the maximum amount in the product currency that the member can trade while entering an off-book transaction.
Format	numeric 13, 4
Where used:	RD125 User Transaction Size Limit Status

6.325 membCcpClgIdCod

Description	This field indicates the CCP clearing member ID.
Format	alphanumeric 5
Where used:	TC810 T7 Daily Trade Confirmation

6.326 membClgIdCod

Description	This field indicates the general clearing member or direct clearing member.
Format	alphanumeric 5
Where used:	TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TD954 Stressed Market Conditions TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TT135 Risk Event Report

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6.327 membClgIdNam

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

Format alphanumeric 50

Where used:

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

6.328 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used:

- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD945 MTD - Regular Market Making Quote Request Performance
- TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD949 MTD - Advanced Market Making Strategy Quote Request Performance
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.329 **membExchIdNam**

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

Format alphanumeric 50

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

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6.330 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
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
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- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD954 Stressed Market Conditions
- TD983 Regulatory Market Making MTD
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
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TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.331 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
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD954 Stressed Market Conditions
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
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 TT136 Pre-trade Risk Control

6.332 **minimumSmcDuration**

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

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Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.333 minimumSmcDurationFulInd

Description This field indicates whether for this product the actual SMC time is greater than or equal to the minimum threshold. Valid Values: YES and NO

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.334 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

6.335 minimumValueVol

Description This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .

Format numeric 11, 4

Where used: TR100 Order to Trade Ratio Report

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6.336 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

6.337 mmBase

Description	This field contains Market Maker Base value on that day, which applies to the spread quality on this day
Format	numeric 12
Where used:	TR102 Excessive System Usage Report

6.338 mmPackCod

Description	This field contains the Market Maker Package on that trading day if applicable (depends on the product).
Format	alphanumeric 5
Where used:	TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report

6.339 mmpActivity

Description	This field contains the activity information of market marker protection.
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Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	CHK	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

6.340 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.341 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

6.342 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection

Where used: TT132 Market Maker Protection

6.343 mmPrgrmCod

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

Format alphanumeric 4

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

6.344 mmpTimeWindow

Description This field contains the market maker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.345 mmpVega

Description This field contains the market maker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.346 mmpVolume

Description This field contains the market maker protection volume.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.347 mmReq

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

Format numeric 6, 4

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

6.348 mnthlyReq

Description This field contains the monthly required violation percentage.

Format numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement

6.349 mnthToDate

Description This field displays the accumulated transaction limit fees for each market group for the current month.

Format numeric 11, 2

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Where used: TL001 System Transaction Overview

6.350 mrtyDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.351 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

6.352 mtdDays

Description This field contains the total trading days till date

Format numeric 2

Where used: TD964 MTD Eurex EnLight Performance
 TD983 Regulatory Market Making MTD
 TR100 Order to Trade Ratio Report

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6.353 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

6.354 mtdTesVol

Description	This field contains the monthly TES contract volume in the current month.
Format	numeric 13, 4
Where used:	TE930 T7 Daily Trade Statistics

6.355 mtdTotVol

Description	This field contains the monthly total contract volume in the current month.
Format	numeric 13, 4
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

6.356 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

6.357 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

6.358 mthPackReqIdx

Description This field contains the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.

Format numeric 5

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

6.359 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

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6.360 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

6.361 mthReqViol

Description This field contains the number of maximum tolerated days with violation and is equal to *nbrTolViolDays*.

Format numeric 5

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

6.362 mthReqVol

Description This field contains the required monthly volume.

Format numeric 13, 4

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

6.363 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

6.364 nbrExrPrcToBeQuot

Description This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.

Format numeric 5

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

6.365 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

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6.366 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

6.367 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

6.368 negotiateUnderlying

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

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

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6.369 newOptionPrc

Description	This field contains the calculated new option price based on the new reference price.
Format	numeric signed 9, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.370 newRefPrc

Description	This field contains the reference price provided by the responder.
Format	numeric signed 9, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.371 nextBusDate

Description	This field indicates the next business date of the product.
Format	DateFormat
Where used:	TA115 Total Return Futures Parameters

6.372 nextTradDat

Description	This field indicates the next trading date of the product.
Format	DateFormat
Where used:	TA114 Variance Futures Parameter

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6.373 noFillReason

Description This field provides the reason why the quote was not chosen for the deal.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	P	Price was not top of quote book.
2	R	Price was TOB, but Requester choose Random and quote side was not selected by the random algorithm.
3	M	The requester manually selected the quote side.

Where used: TC600 Xetra EnLight Maintenance

6.374 nomVal

Description This field contains the nominal (face) value of the security.

Format numeric 13, 4

Where used: TE545 Daily TES Maintenance

6.375 noOfRespondents

Description This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag.

Format numeric 9

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

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6.376 noRmmInstrumentsFulfilled

Description	This field contains the number of instruments per product and day where the 50% coverage requirement is fulfilled for RMM measurement.
Format	numeric 5
Where used:	TD983 Regulatory Market Making MTD

6.377 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

6.378 noSecDate

Description	Daily number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.
Format	numeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.379 noSecMtd

Description	Month-to-date number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.
Format	numeric 7

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

6.380 noTransactionsDate

Description This field contains the number of relevant order and quote messages for the report date per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on proprietary account and market making account.

Format numeric 9

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

6.381 noTransactionsDateIsin

Description This fields sums up noTransactionDate over all participants of an investment firm.

Format numeric 10

Where used: TR901 MiFID II Message Rate Report

6.382 noTransactionsMtd

Description This field contains the number of relevant order and quote messages for the report month per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on proprietary account and market making account.

Format numeric 10

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

6.383 noTransactionsMtdIsin

Description This field sums up noTransactionMtd over all participants of an investment firm.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

6.384 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

6.385 numberOfLegs

Description This field contains the number of legs of the complex instrument (values 1 - 99).

Format numeric 2

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

6.386 numberOfSell

Description This field contains the number of traded sell orders.

Format numeric 9

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

6.387 numbOfTa

Description This field displays the number of transactions on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

6.388 numbOfTr

Description This field displays the number of trades on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

6.389 offerPrc

Description This field contains the indicative Offer Price provided by the requester.

Format numeric signed 9, 5

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

6.390 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 13, 4

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

6.391 openBuyOrders

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.392 openBuyVolume

Description This field indicates total (remaining) quantity of open buy orders.

Format numeric 13, 4

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.393 openQuantity

Description This field contains the remaining open quantity of a CLIP trade side. In case of a generated CLIP tolerable broker order this corresponds to the available but not executed quantity for a CLIP trade side at a match step.

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.394 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.395 openSellVolume

Description This field indicates total (remaining) quantity of open sell orders.

Format numeric 13, 4

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.396 opnClsCod

Description This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation

6.397 opnIntQty

Description Number of open positions in a futures or option contract which have not yet been closed out by an offsetting transaction.

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Format numeric 13, 4

Where used: TE930 T7 Daily Trade Statistics

6.398 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

6.399 optionQty

Description This field contains the option quantity of the deal provided by the responder.

Format numeric 13, 4

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

6.400 optTrnIdNo

Description This field indicates the transaction number assigned by the exchange to uniquely identify the off-book transaction.

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.401 optUsedQty

Description This field indicates the traded quantity of the options block trade given in reference to be used for the Vola Trade.

Format numeric 13, 4

Where used: TE545 Daily TES Maintenance

6.402 orderedVol

Description Total volume of orders and quotes per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.403 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

6.404 orderVol

Description This field shows either n/a or a natural number indicating the ordered volume.

Format alphanumeric 17

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement
CB069 Transaction Report

6.405 ordOriginFirm

Description This field contains external cooperation partner ID used in selected cooperation links such as with KRX.

Format alphanumeric 7

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

6.406 ordrMktVal

Description This field contains order market value.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.407 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

6.408 ordrPrtFilCod

Description This field contains order part fill code, which indicates whether an order was fully or partially executed.

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Format alphanumeric 1

Where used: TC540 Daily Order Maintenance
 TC810 T7 Daily Trade Confirmation
 TE810 T7 Daily Trade Confirmation

6.409 ordrQty

Description This field contains the remaining order quantity of the transaction, which has not been executed yet.

Format numeric 13, 4

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

6.410 ordrQty1

Description This field contains the number of orders.

Format numeric 13

Where used: CB060 Fee Statement
 CB068 Transaction Overview

6.411 ordrTyp

Description This field contains the order type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

Where used:

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

6.412 origDealId

Description This field contains the ID of the deal, which was replaced during deal finalization in working delta mode.

Format alphanumeric 20

Where used:

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary

6.413 originCountryCode

Description This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2.

Format alphanumeric 2

Where used:

- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication

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6.414 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.415 otrNo

Description This field provides the value of the OTR based on numbers.

Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report

6.416 otrVol

Description This field displays order to trade ratio month to date. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report

6.417 ovnRat

Description This field indicate the overnight interest rate (EONIA for instance) given in percentage.

Format numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

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6.418 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 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

6.419 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

6.420 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
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TR100 Order to Trade Ratio Report
- TR101 MiFID II OTR Report
- TR102 Excessive System Usage Report
- TR160 Identifier Mapping Error
- TR161 Identifier Mapping Status
- TR162 Algo HFT Error
- TR163 Algo HFT Status
- TR901 MiFID II Message Rate Report
- TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.421 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
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.422 pendingDeletion

Description This field contains the information of the order deletion status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		No Pending Deletion
1	P	Pending Deletion

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.423 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	Non-persistent
1	P	Persistent

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

6.424 prc

Description This field contains the Price of the quote side.

Format numeric signed 9, 5

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

6.425 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

6.426 prefSettlLocat

Description This field contains the preferred settlement location and is only relevant for Cash Market.

Format alphanumeric 5

Where used: RD115 User Profile Status

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6.427 **prelimUnderlying**

Description	This field represents the Preliminary Underlying Price, which is used for the preliminary trading to clearing trade price conversion in Total Return Futures. It is equal to the previous day's underlying close price.
Format	numeric signed 12, 8
Where used:	TA115 Total Return Futures Parameters

6.428 **priceDecomposition**

Description	This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member
Where used:	TE810 T7 Daily Trade Confirmation	

6.429 **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

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6.430 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

6.431 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

6.432 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

6.433 prodFactVol

Description	This field contains a factor for the volume based OTR for the respective product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility in the respective product. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.
Format	numeric 6, 4
Where used:	TR100 Order to Trade Ratio Report

6.434 prodManual

Description	This field indicates when some manual entries overwrite the variance futures product parameters.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - Automatic Calculation
1	T	True - Manual Update
Where used:	TA114 Variance Futures Parameter	

6.435 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

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6.436 prodTradDat

Description	This field indicates the trading date of the variance futures product parameters.
Format	DateFormat
Where used:	TA114 Variance Futures Parameter

6.437 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 TA116 Decay Split Table TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD930 Daily Trade Statistics TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT136 Pre-trade Risk Control

6.438 prodVolM

Description This field contains the monthly product volume of the market maker account of the member.

Format numeric signed 12, 4

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

6.439 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

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

6.440 ptrActivity

Description The type of maintenance activity. Deletions are reported as modifications. Reported is also the internal reload of existing limits by T7 at the time of system start-up.

Format alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	ADDMOD	Modify (includes deletions)
4	LOA	Reloaded

Where used: TT136 Pre-trade Risk Control

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6.441 ptrLimitType

Description Distinguishes between limits that have been set by the exchange, by the clearing member or by the member himself.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	EXC	Exchange
2	CLE	Clearing Member
3	MEM	Member

Where used: TT136 Pre-trade Risk Control

6.442 ptrScope

Description Distinguishes between on-book trading and off-book trading.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ORD	On-Book Trading
2	TES	Off-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

6.443 ptrUserGroup

Description The PTR user group, for which a Pre-Trade Risk limit has been set.

Format alphanumeric 3

Where used: TT136 Pre-trade Risk Control

6.444 publishPrice

Description This field indicates whether the agreed price of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed price is disclosed
0	N	The agreed price is not disclosed

Where used: TE590 CLIP Trading Indication

6.445 publishQtyFlg

Description This field indicates whether the agreed quantity of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed quantity is disclosed
0	N	The agreed quantity is not disclosed

Where used: TE590 CLIP Trading Indication

6.446 publishSide

Description This field indicates whether the agreed client side of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed client side is disclosed
0	N	The agreed client side is not disclosed

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Where used: TE590 CLIP Trading Indication

6.447 qty

Description This field contains the Quantity of the Quote Side

Format numeric 13, 4

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

6.448 qtyFixed

Description This flag indicates whether the Quantity is fixed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.449 quoInd

Description This field indicates whether it is a quote or an order.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
O	O	Order
Q	Q	Quote

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Where used: CB062 Designated Sponsor Refund

6.450 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

6.451 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

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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

6.452 **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

6.453 **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 Eurex EnLight Maintenance

6.454 **quoteFreeText1**

Description	This field contains the free text provided by the requester to the respondent as part of the quote.
Format	alphanumeric 132

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Where used: TE600 Eurex EnLight Maintenance

6.455 quoteId

Description This field contains the Quote ID generated by the Selective RFQ Service.

Format alphanumeric 20

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

6.456 quotePerformance

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 5, 4

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

6.457 quoteSizeQuality

Description This field contains Quote Size Quality on that trading day which is the average size (number of contracts) quoted per product for a given period

Format numeric 16, 4

Where used: TR100 Order to Trade Ratio Report

6.458 quotQty

Description This field contains the number of quote transactions per member, account and instrument (ISIN).

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Format numeric 13, 4

Where used: CB068 Transaction Overview

6.459 randHighQty

Description This field contains the random high quantity for iceberg order.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.460 randLowQty

Description This field contains the random low quantity for iceberg order.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.461 ratio

Description This field contains the instrument leg ratio (values 1 - 999).

Format numeric 3

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

6.462 ratioMarket12M

Description This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs in the respective year calculated as the sum of Transactions12M of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of TradingSec12M of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

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

6.463 ratioMarketDate

Description This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs on the respective date calculated as the sum of NoTransactionsDate of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

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

6.464 ratioMarketMtd

Description This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs on the respective month-to-date period calculated as the sum of noTransactionsMTD of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

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

6.465 ratioSingle12M

Description This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.

Format numeric 6, 2

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

6.466 ratioSingleDate

Description This field contains the ratio of an ISIN (for Cash Market) or Product (for Derivatives Market) on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".

Format numeric 6, 2

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

6.467 ratioSingleMtd

Description This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd".

Format numeric 6, 2

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

6.468 realisedVar

Description This field indicates the realised variance calculated from the underlying closing prices since the contract introduction.

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Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.469 realisedVola

Description This field indicates the realised volatility defined as the squared root of the realised variance

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.470 reason

Description This field contains the reason of activity reported.

Format numeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
14	AddOrdDefIOC	ADD ORDER DEFERRED IOC
15	ModOrdDefIOC	MODIFY ORDER DEFERRED IOC
16	DefTxnTimExp	DEFERRED TXN TIMER EXPIRED
17	PtrDisblMemb	PTR DISABLE MEMBER
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
24	ResInstrStat	RESET INSTRUMENT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
44	IntraD	INTRADAY STARTUP PROCESSING
45	SOD	START OF DAY PROCESSING
46	EOD	END OF DAY PROCESSING
47	ExpSer	SERIES EXPIRATION
48	ExpOrd	ORDER EXPIRATION
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTI- VATION
51	ActOAO	OPENING AUCTION ONLY ORDER

		ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION
55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
57	CommAuct	COMMIT AUCTION
58	OrdExpIday	ORDER EXPIRATION INTRADAY
59	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
60	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
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	RPrUp	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 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	CIBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
115	TickSizChg	TICK SIZE CHANGE
116	BOCQuoBidCncl	BOC QUOTE BID SIDE CANCELLED
117	BOCQuoAskCncl	BOC QUOTE ASK SIDE CANCELLED
118	PLPQuoBidCncl	PLP QUOTE BID SIDE CANCELLED
119	PLPQuoAskCncl	PLP QUOTE ASK SIDE CANCELLED
120	RecovInitHF	RECOVERY INITIATED HF
121	DataLd	PERSISTENT DATA LOAD INITIATED
122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING COMPLETED
128	RecovCplInitSt	RECOVERY COMPLETED INITIAL START
129	RecovCplIdaySt	RECOVERY COMPLETED INTRADAY START
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE

139	RecBU	RECOV NONEXISTENT OWNING BUID
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
149	RecovIntQty	RECOV INVALID QTY
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
159	RetrPostEOD	RETRY POST END OF DAY
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED
165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	DataIv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE

177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDEND PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDIOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
210	SMCTimExp	SMC TIMER EXPIRED
211	SMCAutoDet	SMC AUTO DETECTION
212	SMCMsMaint	SMC MS MAINTENANCE
213	SMCForgnTrig	SMC FOREIGN TRIGGER
221	CMLvlLimBr	CM LEVEL LIMIT BREACH
222	CMLvlNCMLimBr	CM LEVEL NCM LIMIT BREACH
223	RelCMLvlLim	RELEASE CM LEVEL LIMITS
230	PWTQuo	PRICE WITHOUT TURNOVER QUOTE
232	KOInstr	KNOCK OUT INSTRUMENT
240	AddCLIPTrdReq	CLIP ADD TRADE REQUEST
241	DelCLIPTrdSid	CLIP DELETE TRADE SIDE REQUEST
242	CLIPImprTimExp	CLIP IMPROVEMENT TIMER EXPIRED
243	CLIPArrgTimExp	CLIP ARRANGEMENT TIMER EXPIRED

244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPCIntOrd	CLIP ADD CLIENT ORDER
247	AddCLIPPropOrd	CLIP ADD PROP ORDER
248	GenCLIPTolOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	DEFREJ	Deferred rejection due to mass cancellation.
251	DEFIOC	Deferred IOC processing due to mass cancellation.
252	CAInstrValFail	CA INSTRUMENT VALIDATION FAILED

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance
TE590 CLIP Trading Indication

6.471 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.472 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

6.473 refFeeAmnt

Description This field contains the refund fee amount.

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Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.474 refPrc

Description This field contains the Reference Price provided by the Requester.

Format numeric signed 9, 5

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

6.475 refPrcTyp

Description This field provides the context of the reference price.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	U	Underlying Price
2	C	Custom Underlying Price

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

6.476 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	CHME	Change of status at initiative of the member/participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication

6.477 repondentsQuoting

Description: Number of responders (Max = 50) with active quotes when the deal was created

Format: numeric 6

Where used:

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

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6.478 repPerFromDat

Description This field contains reporting period from date, which is the first day included in the reporting period.

Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD962 MTD Eurex EnLight LP Performance
 TD964 MTD Eurex EnLight Performance

6.479 repPerToDat

Description This field contains reporting period to date, which is the last day included in the reporting period.

Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD962 MTD Eurex EnLight LP Performance
 TD964 MTD Eurex EnLight Performance

6.480 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.

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Format numeric 13, 4

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

6.481 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.482 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

6.483 reqTime

Description This field contains the request time.

Format TimeFormat18

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Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.484 reqType

Description This field contains the type of request. Valid Values are RFC for cross request and RFQ for quote request.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.485 requesterEnteringUser

Description This field contains the user who acted on-behalf of the Requester user.

Format alphanumeric 6

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

6.486 requesterOwnerBU

Description This field contains the Business Unit of the Requester user.

Format alphanumeric 8

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

6.487 requesterOwnerUser

Description This field contains the Requester user

Format alphanumeric 6

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

6.488 requesterSide

Description This field contains the side of the requester in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

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

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.489 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

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Where used: TD954 Stressed Market Conditions

6.490 requote

Description This flag is set by requester to indicate that the respondent must quote again.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.491 respondentEnteringUser

Description This field contains the user who acted on-behalf of the Respondent user.

Format alphanumeric 6

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

6.492 respondentOwnerBU

Description This field contains the Business Unit of the Respondent user.

Format alphanumeric 8

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

6.493 respondentOwnerUser

Description This field contains the Respondent user.

Format alphanumeric 6

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

6.494 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

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

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.495 responsibleId

Description The field contains the email address of the person responsible for the testing and certification of algorithm.

Format alphanumeric 80

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Where used: TR163 Algo HFT Status

6.496 rFactor

Description The R-Factor is applied to various Total Return Futures parameters in order to adapt them in the event of a corporate action.

Format numeric 12, 8

Where used: TA115 Total Return Futures Parameters

6.497 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

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

Where used: TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation

6.498 rmmFulInd

Description This field indicates whether the RMM requirement is met MTD.

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

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6.499 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

6.500 rowNumber

Description	The row number of the upload file where the error appears.
Format	numeric 15
Where used:	TR160 Identifier Mapping Error TR162 Algo HFT Error

6.501 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
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
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TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
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TR102 Excessive System Usage Report
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TR161 Identifier Mapping Status
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TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.502 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
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
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TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
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TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.503 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
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
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TE910 T7 Daily Trade Activity
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TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
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6.504 rptPrntEffDat

Description This field contains the report print effective date of the XML and generic text report.

Format

DateFormat

Where used:

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 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
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions

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 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and
 Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD961 Daily Eurex EnLight LP Performance
 TD962 MTD Eurex EnLight LP Performance
 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
 TD964 MTD Eurex EnLight Performance
 TD982 Special Report French Equity Options
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 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report
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 TE610 Eurex EnLight Best Execution Summary
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 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
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 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.505 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
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- CB060 Fee Statement
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- CB069 Transaction Report
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- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
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- TD983 Regulatory Market Making MTD
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
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TR901 MiFID II Message Rate Report
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TT135 Risk Event Report
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6.506 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
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- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
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TE550 Open Order Detail
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 TR161 Identifier Mapping Status
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 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.507 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

6.508 secuLstClsPrc

Description This field contains the security last closing price at the last market closing.

Format numeric signed 9, 5

Where used: TA114 Variance Futures Parameter

6.509 secuPrvClsPrc

Description This field contains the previous day closing price. In case of derivative its the underlying or security in the market. In case of Cash its the closing Price of the Instrument

Format numeric 10, 5

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Where used: TD930 Daily Trade Statistics

6.510 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

6.511 segmentMIC

Description This field reflects the Segment MIC.

Format alphanumeric 4

Where used: TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.512 sellLimit

Description This field contains the sell limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.513 seriMthTrdQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.514 seriMthTrdQtyVDO

Description This field contains the per month traded VDO quantity for the instrument.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.515 seriTrdTotQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.516 seriTrdTotQtyVDO

Description This field contains the instrument total traded VDO quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.517 sessionId

Description This field contains the session ID.

Format numeric 9

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Where used:

- CB068 Transaction Overview
- CB069 Transaction Report
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TE540 Daily Order Maintenance
- TE590 CLIP Trading Indication
- TT132 Market Maker Protection

6.518 settlAcct

Description This field contains the settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status
TC810 T7 Daily Trade Confirmation

6.519 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.520 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

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6.521 **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

6.522 **settlCurr**

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.523 **settlDat**

Description This field contains the settlement date, on which the delivery transaction will be completed.

Format DateFormat

Where used: TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance

6.524 **settlementPrc**

Description This field indicates the settlement price calculated from the settlement volatility.

Format numeric 10, 4

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Where used: TA114 Variance Futures Parameter

6.525 settlementVola

Description This field indicates the settlement volatility used to calculate the settlement price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.526 settlInst

Description This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.

Format alphanumeric 5

Where used: TE545 Daily TES Maintenance

6.527 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

6.528 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).

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Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.529 **settlTyp**

Description This field indicates the C7 settlement type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Cash Settlement	
P	Physical Settlement	

Where used: TA113 Complex and Flexible Instrument Definition

6.530 **shortCodeId**

Description The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

6.531 **showLastNegotiatedPrc**

Description This flag set by requester to show the last negotiated price to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

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Where used: TE600 Eurex EnLight Maintenance

6.532 showLastNegotiatedPrcQty

Description This flag set by requester to show the last negotiated price and quantity to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.533 showNoOfRespondents

Description This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.534 showPrc

Description This flag set by requester to show Bid and Offer price to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.535 showQty

Description This flag set by requester to show open quantity to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

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

6.536 showSide

Description This flag set by requester to show side to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

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

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6.537 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

6.538 sideBU

Description This field indicates the Business Unit of the approving trader for which a TES side has been entered.

Format alphanumeric 8

Where used: TC545 Daily TES Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report

6.539 sideFixed

Description This flag indicates whether the Side is fixed.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.540 sideId

Description This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.541 sideLiquidityInd

Description This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD LIQ	Added liquidity (Passive)
2	REM LIQ	Removed liquidity (aggressive; includes triggered orders)
4	AUCTION	Auction (includes VDO matching at midpoint)

Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.542 sideRefId

Description Reference ID of a basket as provided by the approving user.

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Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.543 sideStatus

Description This field indicates the approving status of the TES side.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.544 sideTrader

Description This field indicates the user name of the approving trader for which a TES side has been entered.

Format alphanumeric 6

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

6.545 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

6.546 smartFlag

Description This field indicates whether the respondent is added based on the Smart functionality or not.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The respondent is added manually by the requester.
1	TRUE	The respondent is added based on the Smart functionality.

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

6.547 smartUserId

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

Format numeric 6

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

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6.548 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

Where used: TD954 Stressed Market Conditions

6.549 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

6.550 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

6.551 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

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Where used: TD954 Stressed Market Conditions

6.552 smcFullfilled

Description This field indicate whether a market maker has fullfilled his quoting obligations during the stress market conditions ("SMC").

Format alphanumeric 1

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

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

6.553 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

6.554 smcReqTime

Description This field contains the required time for quotation during SMC in order to qualify for the respective incentives.

Format TimeFormat

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Where used: TD954 Stressed Market Conditions

6.555 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

6.556 smpDeletedQty

Description This field contains the prevented self-match quantity.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches
TE812 Daily Prevented Self-Matches

6.557 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

6.558 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

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Where used: TD955 Building Block Liquidity Provider Measurement

6.559 spreadQuality

Description This field contains Spread Quality on that trading day which is a performance measure based on the average spread of all series quoted in the strike price window of a Market Maker in a product for a day.

Format numeric 5, 4

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

6.560 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

6.561 standardVola

Description This field indicates the standard volatility defined as the squared root of the standard variance

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.562 statusInd

Description States the status of the mapping

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
M	M	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from"
D	D	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

Where used: TR161 Identifier Mapping Status

6.563 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

6.564 strikePrc

Description The price at which the underlying is received or delivered when an option is exercised. This price is also referred as exercise price.

Format numeric 10, 4

Where used: TA116 Decay Split Table

6.565 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

6.566 sumAcctFeeCrtDayAmnt

Description This field contains the fee sum of the current day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.567 sumAcctFeeCrtMthAmnt

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.568 sumAcctFeeCrtMthBal

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

Where used: CB060 Fee Statement

6.569 sumAcctFeePrvDayAmnt

Description This field contains the fee sum of the previous day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.570 sumAcctFeePrvMthAmnt

Description This field contains the fee sum of the previous month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.571 sumAcctFeeYtdAmnt

Description This field contains the year-to-date fee sum per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.572 sumAcctOrdrQty

Description This field contains the total number of orders and per account.

Format numeric 13

Where used: CB060 Fee Statement

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6.573 **sumAcctOrdrVol**

Description	This field contains the total order volume and per account.
Format	numeric 15, 4
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

6.574 **sumAcctTrnFeeAmnt**

Description	This field contains the total of Transaction Fee Amount per account.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

6.575 **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

6.576 **sumAllTrades**

Description	Accumulated number of trades included TES trades.
Format	numeric 11

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Where used: TE910 T7 Daily Trade Activity

6.577 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.578 sumBUOtrExecOrdrNo

Description This field contains the total number of all order and quote executions of all traders of a member, which were active in an respective ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

6.579 sumBUOtrExecOrdrVol

Description This field contains the total volume of all order and quote executions of all traders of a member, which were active in an respective ISIN.

Format numeric 19, 4

Where used: TR101 MiFID II OTR Report

6.580 sumBUOtrOrdrNo

Description This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.

Format numeric 10

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Where used: TR101 MiFID II OTR Report

6.581 sumBUOtrOrdVol

Description This field contains the total volume of all order and quote insertions, modifications and deletions of all traders of a member, which were active in an respective ISIN.

Format numeric 19, 4

Where used: TR101 MiFID II OTR Report

6.582 sumClasDayTesVol

Description This field contains the accumulated TES Volume on the class code level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.583 sumClasDayTotVol

Description This field contains the accumulated Total Volume on the class code level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.584 sumClasMtdTesVol

Description This field contains the accumulated Monthly TES Volume on the class code level.

Format numeric 15, 4

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Where used: TE930 T7 Daily Trade Statistics

6.585 sumClasMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the class code level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.586 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.587 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

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6.588 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

6.589 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

6.590 sumCurrFeeCrtDayAmnt

Description	This field contains the fee sum of the current day per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

6.591 sumCurrFeeCrtMthAmnt

Description	This field contains the fee sum of the current month per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

6.592 sumCurrFeeCrtMthBal

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

Where used: CB060 Fee Statement

6.593 sumCurrFeePrvDayAmnt

Description This field contains the fee sum of the previous day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.594 sumCurrFeePrvMthAmnt

Description This field contains the fee sum of the previous month per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.595 sumCurrFeeYtdAmnt

Description This field contains the year-to-date fee sum per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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6.596 sumCurrOrdrQty

Description This field contains the total number of orders and per trading currency.

Format numeric 13

Where used: CB060 Fee Statement

6.597 sumCurrOrdrVol

Description This field contains the total order volume and per trading currency.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.598 sumCurrTrnFee

Description This field contains the sum of the accumulated transaction fees.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.599 sumDayCutLim

Description This field contain the sum of day cut off limit.

Format numeric 10

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

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6.600 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.601 sumFeeAmnt

Description This field contains the sum of fees.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.602 sumFeeConnAmnt

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.603 sumFirmOtrExecOrdNo

Description This field contains the total number of all order and quote executions on firm level (all traders of all members), which were active in an ISIN.

Format numeric 11

Where used: TR101 MiFID II OTR Report

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6.604 sumFirmOtrExecOrdVol

Description	This field contains the total volume of all order and quote executions on firm level (all traders of all members), which are active in one ISIN.
Format	numeric 20, 4
Where used:	TR101 MiFID II OTR Report

6.605 sumFirmOtrOrdNo

Description	This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.
Format	numeric 11
Where used:	TR101 MiFID II OTR Report

6.606 sumFirmOtrOrdVol

Description	This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.
Format	numeric 20, 4
Where used:	TR101 MiFID II OTR Report

6.607 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

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

6.608 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

6.609 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 17, 4

Where used: CB060 Fee Statement

6.610 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 15, 4

Where used: CB060 Fee Statement

6.611 sumInstDsAddCrt

Description This field contains the sum of the additional credits per instrument and Designated Sponsor.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

6.612 sumInstDsRefAmnt

Description This field contains the sum of the refund amounts per instrument and Designated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.613 sumInstIsinFeeCrtMthBal

Description This field contains the sum of the current month's fees per ISIN.

Format numeric 15, 2

Where used: CB060 Fee Statement

6.614 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

6.615 sumInstMembFeeCrtMthAmnt

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

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Where used: CB050 Fee Overall Summary

6.616 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

6.617 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

6.618 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

6.619 sumInstOrdrAddCrt

Description This field contains the sum of the additional credits per instrument and order.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

6.620 sumInstOrdrQty

Description This field contains the total number of orders and per Instrument.

Format numeric 13

Where used: CB060 Fee Statement

6.621 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

6.622 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

6.623 sumInstOrdrVol

Description This field contains the total order volume and per Instrument.

Format numeric 15, 4

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Where used: CB042 Fee Per Executed Order
 CB060 Fee Statement

6.624 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

6.625 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

6.626 sumInstTranFee

Description This field contains the sum of order fees per transaction and per Instrument.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.627 sumMembExcRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

6.628 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

6.629 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

6.630 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

6.631 sumMembFeeCrtMthBal

Description This field contains the fee sum of the current month per Business Unit.

Format numeric 15, 2

Where used: CB060 Fee Statement

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6.632 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

6.633 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

6.634 sumMembFeeYtdAmnt

Description	This field contains the year-to-date fee sum per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

6.635 sumMembOrdrQty

Description	This field contains the total number of orders and per Business Unit.
Format	numeric 13
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

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6.636 sumMembOrdrQty1

Description	This field contains the total number of order transactions per business unit,account and instrument(ISIN). NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 13
Where used:	CB068 Transaction Overview

6.637 sumMembOrdrVol

Description	This field contains the total order volume and per Business Unit.
Format	numeric 15, 4
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

6.638 sumMembQuotQty

Description	This field contains the total number of quote transactions per business unit,account and instrument(ISIN). NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 9
Where used:	CB068 Transaction Overview

6.639 sumMembTotBuyOrdr

Description	This field contains the total of the order quantity bought per Member .
Format	numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

6.640 sumMembTotQty

Description This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN).

NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format numeric 9

Where used: CB068 Transaction Overview

6.641 sumMembTotSellOrdr

Description This field contains the total of the order quantity sold per Member.

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

6.642 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

6.643 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

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Where used: CB068 Transaction Overview

6.644 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

6.645 sumMktGrpRefAmnt

Description This field contains the sum of the refund amounts per market group.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.646 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

6.647 sumNonDisclTrades

Description Accumulated number of Non Disclosed trades.

Format numeric 11

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Where used: TE910 T7 Daily Trade Activity

6.648 sumNonDisclVolume

Description Accumulated traded Volume of Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.649 sumPartTotBuyOrdr

Description This field contains the total of the order quantity bought per participant .

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

6.650 sumPartTotSellOrdr

Description This field contains the total of the order quantity sold per participant.

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

6.651 sumProdDayTesVol

Description This field contains the accumulated TES Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

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6.652 sumProdDayTotVol

Description This field contains the accumulated Total Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.653 sumProdMtdTesVol

Description This field contains the accumulated Monthly TES Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.654 sumProdMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.655 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

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6.656 sumProdTESClgBuy

Description	This field contains the accumulated clearing qty of buy volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

6.657 sumProdTESClgSell

Description	This field contains the accumulated clearing qty of sell volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

6.658 sumProdTESTotBuy

Description	This field contains the total number of buy TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.659 sumProdTESTotSell

Description	This field contains the total number of sell TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

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6.660 sumProdTESVolBuy

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.661 sumProdTESVolSell

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.662 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

6.663 sumProdTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

Format numeric 9

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Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.664 sumProdTotClgBuy

Description This field contains the accumulated clearing qty of buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.665 sumProdTotClgSell

Description This field contains the accumulated clearing qty of sell deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.666 sumProdTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.667 sumProdTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

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Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.668 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

6.669 sumProdVolM

Description This field indicates the sum of market maker volume.

Format numeric 13, 4

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

6.670 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product
in the reporting period.

Format numeric 5

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

6.671 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

6.672 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.673 sumReqTim

Description This field indicates the sum of the required time to be covered by good quotes.

Format TimeFormat

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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

6.674 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

6.675 sumReqTimSprd

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Tighter Spread.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.676 sumShtQuoPct

Description This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format numeric 6, 2

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

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6.677 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

6.678 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

6.679 sumSmcCovrdTime

Description This field contains the total covered time for quotation during SMC for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.680 sumSmcDayFulInd

Description This field contains the total number of days in which the SMC quotation requirement is met (mtd).

Format numeric 2

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Where used: TD954 Stressed Market Conditions

6.681 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

6.682 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

6.683 sumSpreadCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series), where the tighter spread requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.684 sumStepTotExecQty

Description This field contains the accumulated matched quantity across all match steps for a CLIP trading indication.

Format numeric 13, 4

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Where used: TE590 CLIP Trading Indication

6.685 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

6.686 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

6.687 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

6.688 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

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Where used: TE910 T7 Daily Trade Activity

6.689 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.690 sumTESClgBuy

Description This field contains the accumulated clearing qty of buy volume for TES trades

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.691 sumTESClgSell

Description This field contains the accumulated clearing qty of sell volume for TES trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.692 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

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Where used: TE810 T7 Daily Trade Confirmation

6.693 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.694 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.695 sumTESVolBuy

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.696 sumTESVolSell

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 13, 4

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Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.697 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.698 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

6.699 sumTotClgBuy

Description This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.700 sumTotClgSell

Description This field contains the accumulated Clearing qty of Sell deal item for on-exchange trades.

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Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.701 sumTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.702 sumTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.703 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

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6.704 sumUserTxnCnt

Description This field contains the sum of transaction counts per user.

Format numeric 9

Where used: CB068 Transaction Overview

6.705 sumValGoodQuoReqResp

Description This field contains the sum of the number of valid good quote request responses after the cut limit adjustment.

Format numeric 10

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

6.706 sumValQuoReqTot

Description This field contains the sum of the total number of valid quote requests after cut limit adjustment.

Format numeric 10

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

6.707 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.

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Format numeric 10

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

6.708 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

6.709 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

6.710 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

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Where used: TE545 Daily TES Maintenance

6.711 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

6.712 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

6.713 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

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6.714 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

6.715 targetProduct

Description This field contains the target Product of decaying instrument.

Format alphanumeric 12

Where used: TA116 Decay Split Table

6.716 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.717 tesDescription

Description This field contains the free description entered by the initiating user of the TES trade.

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance

6.718 tesEligibility

Description This flag describe if an instrument is TES eligible.

Format alphanumeric 1

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

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.719 tesId

Description This field indicates the unique T7 Entry Service ID assigned by the exchange.

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report

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6.720 tesInitiatorBU

Description This field indicates the Business Unit of the initiating user who entered the TES trade.

Format alphanumeric 8

Where used:
 TC545 Daily TES Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report

6.721 tesInitiatorUser

Description This field indicates the initiating user who entered the TES trade.

Format alphanumeric 6

Where used:
 TC545 Daily TES Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report

6.722 tesType

Description This field contains the T7 Entry Service (TES) type code.

Format alphanumeric 2

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET
8	LIS	LARGE IN SCALE (cash-specific)
9	OTC	OTC (cash-specific)
10	ENL	XETRA ENLIGHT TRADE / EUREX ENLIGHT TRADE

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE810 T7 Daily Trade Confirmation

6.723 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

6.724 time18

Description This field contains the time of the given transaction, which is in generic time format.

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Format TimeFormat18

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC600 Xetra EnLight Maintenance
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TT132 Market Maker Protection
- TT136 Pre-trade Risk Control

6.725 timeValidity

Description This field contains the time validity.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

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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

6.726 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

6.727 totalUserExecOrdrNo

Description This field contains the total number of all order and quote executions of one trader of a member, which was active in a respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

6.728 totalUserExecOrdrVol

Description This field contains the total volume of all order and quote executions of one trader of a member, who was active in a respective ISIN.

Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

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6.729 totalUserOrdrNo

Description This field contains the total number of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

6.730 totalUserOrdrVol

Description This field contains the total volume of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.

Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

6.731 totBURules

Description This field contains the number of trade enrichment rules per business unit.

Format numeric 5

Where used: RD135 Trade Enrichment Rule Status

6.732 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

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6.733 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

6.734 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

6.735 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

6.736 totParticipantIdRiskEvt

Description This field indicates the total participants.

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Format numeric 5

Where used: TT133 Trading Risk Events

6.737 totParticipantUpdCodAdd

Description This field contains the number of added records per participant.

Format numeric 5

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

6.738 totParticipantUpdCodChg

Description This field contains the number of changed records per participant.

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

6.739 totParticipantUpdCodDel

Description This field contains the number of deleted records per participant.

Format numeric 5

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

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6.740 totQty

Description	This field contains the total quantity. NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 9
Where used:	CB068 Transaction Overview

6.741 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

6.742 totTrdDays

Description	This field contains the total trading days in the current month.
Format	numeric 2
Where used:	TD964 MTD Eurex EnLight Performance TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report

6.743 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

6.744 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

6.745 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

6.746 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

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6.747 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

6.748 tradedVol

Description	Total traded volume per product per member.
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report

6.749 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

6.750 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.
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Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

6.751 tradesCnt

Description Total number of trades per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.752 tradeSideId

Description This field contains the CLIP trade side ID.

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.753 tradeType

Description This field indicates the trade type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
G	BEST	Best Order Execution Trade (Cash Specific)
H	CLIP	Clip Trade
I	CLOB	CLIP Trade Outside BBO

Where used:

- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

6.754 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
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
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

6.755 tradingIndicationActivity

Description This field contains the activity for a CLIP trading indication.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Addition of a CLIP trading indication with announcement
2	DEL	Abandonment of a CLIP improvement period
3	MTCH	Matching

Where used: TE590 CLIP Trading Indication

6.756 tradingIndicationId

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

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Format numeric 20

Where used: TE590 CLIP Trading Indication

6.757 tradingParticipant

Description This field contains the trading participants.

Format alphanumeric 5

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

6.758 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only

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

6.759 tradingSec12M

Description This field contains the number of seconds per ISIN (for Cash Market) or per Product (for Derivatives Market) during the last 12 months excluding the report month as defined in NoSecDate.

Format numeric 8

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

6.760 tradPartLngName

Description This field contains the trading participants legal name.

Format alphanumeric 40

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

6.761 tradVolume

Description This field contains order book traded volume of the trading day per product.

Format numeric 16, 4

Where used: TR102 Excessive System Usage Report

6.762 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

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6.763 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

6.764 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

6.765 transactions12M

Description This field contains the number of messages per ISIN (for Cash Market) or per Product (for Derivatives Market) defined as the sum of "noTransactionsDate" of the last 12 month excluding the report month.

Format numeric 11

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

6.766 transactions12MIsin

Description This fields sums up transactions12M over all participants of an investment firm.

Format numeric 12

Where used: TR901 MiFID II Message Rate Report

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6.767 transMonth

Description	This field contains the report month and year. Likewise this field can be used as starting month of the 12 month period incl. the report month, e.g. "012017".
Format	alphanumeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.768 transStartMonth

Description	This field contains the starting month of the 12 month period excl. the report month, e.g. "122016".
Format	alphanumeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.769 tranTypCod

Description	This field contains the transaction type code.
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

6.770 trDay

Description	This field contains Trading Day (one row per day) of the current month).
Format	DateFormat

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Where used: CB042 Fee Per Executed Order
 TR100 Order to Trade Ratio Report
 TR102 Excessive System Usage Report

6.771 trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

6.772 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.773 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.774 trdVol

Description This field shows either n/a or a natural number indicating the traded volume. Although a volume the field has alphanumeric format.

Format alphanumeric 17

Where used: CB069 Transaction Report

6.775 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	STP	Stop Order
4	OCO	One Cancels Other

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

6.776 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.777 tsField

Description The name of the field in the trading system in which the error occurred.

Format alphanumeric 24

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

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6.778 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

6.779 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview
CB069 Transaction Report
TR102 Excessive System Usage Report

6.780 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

6.781 txnTypNam

Description This field contains the transaction type name.

Format alphanumeric 13

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Where used: CB068 Transaction Overview

6.782 typOrig

Description This field contains the type of origin.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	ME	T7 Matching Engine
1	TES	TES

Where used: TR160 Identifier Mapping Error

6.783 underlyingClose

Description This field represents the daily Underlying Close Price. It becomes available daily at the end of the trading session. In the context of Total Return Futures, it is used as the final underlying price for the current business day, and as the preliminary underlying price for the next business day.

Format numeric signed 12, 8

Where used: TA115 Total Return Futures Parameters

6.784 underlyingDelta

Description This field contains the Underlying Leg Delta being traded as part of Delta Exchange.

Format numeric signed 7, 4

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

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6.785 underlyingEffectiveDelta

Description	This field contains the Effective Underlying Leg Delta being traded as part of Delta Exchange.
Format	numeric signed 7, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.786 underlyingPrice

Description	This field contains the underlying price used to calculate the realised variance.
Format	numeric signed 9, 5
Where used:	TA114 Variance Futures Parameter TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.787 underlyingPriceBoundary

Description	This field contains the boundary for the Underlying Price. In the Working Delta workflow the Respondent is allowed to change the Underlying Price such that it can be lower or equal to the value provided in this field.
Format	numeric 9, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.788 underlyingQty

Description	This field contains the Underlying Leg Quantity being traded as part of Delta Exchange.
Format	numeric 13, 4

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

6.789 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

6.790 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.791 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

6.792 updateTime

Description Responder 1 (Max 50) time of last update.

Format TimeFormat18

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Where used: TC610 Xetra EnLight Best Execution Summary
TE610 Eurex EnLight Best Execution Summary

6.793 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

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

6.794 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

6.795 updtFldNam

Description This field indicates the name of the data unit which has been changed.

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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

6.796 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

6.797 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.798 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
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TR101 MiFID II OTR Report
- TT133 Trading Risk Events

6.799 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: CB069 Transaction Report

6.800 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

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Where used: RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status

6.801 userOrdrNum

Description This field contains the free-format order reference text for member internal usage.

Format alphanumeric 16

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

6.802 userRiskGroup

Description The Id of risk group user belongs to inside the Business Unit. Every user can only belong to one group.

Format alphanumeric 3

Where used: RD115 User Profile Status

6.803 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

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6.804 **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

6.805 **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

6.806 **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

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6.807 validityFlg

Description	This field indicates the business status of a trade enrichment rule
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status

6.808 validityTime

Description	This field contains the Validity Time as provided by the requester on the Order sent to the Selective RFQ service.
Format	TimeFormat18
Where used:	TE600 Eurex EnLight Maintenance

6.809 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

6.810 valQuoReqTot

Description	This field contains the total number of valid quote requests after cut limit adjustment.
Format	numeric 10

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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

6.811 valQuoReqViol

Description This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format numeric 10

Where used:

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

6.812 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

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6.813 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

6.814 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

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

Where used: TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report

6.815 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report

6.816 violInd

Description This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Yes
0		No

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

6.817 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

6.818 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

6.819 volFactor

Description This field contains Volume Factor which is used to calcued Volume Component

Format numeric 4

Where used: TR102 Excessive System Usage Report

6.820 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail

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TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.821 workingDelta

Description This field indicates whether the negotiation is of type Working Delta.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	FALSE	The negotiation is not of type Working Delta.
2	TRUE	The negotiation is of type Working Delta.

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

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7Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
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