

T7 Release 9.0

XML Report Reference Manual

Production

90.3.3

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6.982	validTo	65 ⁴
6.983	valQuoReqTot	654
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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.

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2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

reportName Main structure of a report
reportName***Grp Sub structure of a report

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

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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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

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, 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.

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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.

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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.

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3.2 Structure cardinality

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

The XML report descriptions contains a cardinality information for each structure in the form <u>structure</u>

or

structure, repeated cardinality times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

Usage Code	Explicit	Field Usage Description
m	mandatory	Tag occurs always (but may contain an empty string)
0	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.

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Report	Long Name	Receiver			
СВ	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			
RD180	Auto Approval Rule Maintenance	ALL MEMBER			
RD185	Auto Approval Rule Status	ALL MEMBER			
RD190	SRQS Respondent Assignment Maintenance	ALL MEMBER			
RD195	SRQS Respondent Assignment Status	ALL MEMBER			
TA	Trading Maintenance				
TA113	Complex and Flexible Instrument Definition	PUBLIC			
TD	Trading Volume and Performance				
TD943	Daily Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER			
TD944	Daily Advanced Market Making Strategy Quote Request Performance	ALL MEMBER			
TD948	MTD - Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER			
TD949	MTD - Advanced Market Making Strategy Quote Request Performance	ALL MEMBER			
TD954	Stressed Market Conditions	ALL MEMBER			
TD956	Basis Building Block Liquidity Provider	ALL MEMBER			
TD957	Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning	ALL MEMBER			
TD961	Daily Eurex EnLight LP Performance	ALL MEMBER			
TD962	MTD Eurex EnLight LP Performance	ALL MEMBER			

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Report	Long Name	Receiver		
TD964	MTD Eurex EnLight Performance	ALL MEMBER		
TD983	Regulatory Market Making MTD	ALL MEMBER		
TE	Transactions Derivative Markets			
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		
TE548	Daily Compression Maintenance	ALL MEMBER		
TE550	Open Order Detail	ALL MEMBER		
TE590	CLIP Trading Indication	ALL MEMBER		
TE600	Eurex EnLight Maintenance	ALL MEMBER		
TE610	Eurex EnLight Best Execution Summary	ALL MEMBER		
TE810	T7 Daily Trade Confirmation	ALL MEMBER		
TE812	Daily Prevented Self-Matches	ALL MEMBER		
TE910	T7 Daily Trade Activity	PUBLIC		
TE930	T7 Daily Trade Statistics	PUBLIC		
TL	Usage Fees			
TL001	System Transaction Overview	PUBLIC		
TR	Trading Regulatory			
TR100	Order to Trade Ratio Report	ALL MEMBER		
TR102	Excessive System Usage Report	ALL MEMBER		
TR103	Eurex Daily OTR Parameter	ALL MEMBER		
TR104	Eurex Daily ESU Parameter	ALL MEMBER		
TR105	Minimum Quotation Requirement	ALL MEMBER		
TR160	Identifier Mapping Error	ALL MEMBER		
TR161	Identifier Mapping Status	ALL MEMBER		
TR162	Algo HFT Error	ALL MEMBER		
TR163	Algo HFT Status	ALL MEMBER		
TR165	DMA Error Report	ALL MEMBER		
TR166	Identifier Mapping Final Error report	ALL MEMBER		

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Report	Long Name Receiver	
TT	Entitlement and Security	
TT132	Market Maker Protection	ALL MEMBER
TT133	Trading Risk Events	ALL MEMBER
TT136	Pre-Trade Risk Control	ALL MEMBER

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4 XML Report Descriptions

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

CONFIG_IDENTIFIER T7Rep 90.3.3 CONFIG_DATE 2020-11-09 10:06

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

ANIE Report Structure	111/0	1cat Report IIca
<u>cb042</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membId	O	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
cb042Grp, repeated 0 variable times:		
cb042KeyGrp		
participantGrp		
participant	m	Participant

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ML Report Descriptions		F	Page 4
partLngName	m	Participant Long Name	
<u>cb042Grp1</u> , repeated 1 variable times:		Turitorpunt Zong Tumito	
cb042KeyGrp1			
<u>businessUnitGrp</u>			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
cb042Grp2, repeated 1 variable times:			
cb042KeyGrp2			
exchCurrTypCod	m	Trading Currency	
exchRat	m	Exchange Rate	
currTypCod	m	Billing Currency	
cb042Grp3, repeated 1 variable times:			
cb042KeyGrp3			
acctTypGrp	m	Ac	
cb042Grp4, repeated 1 variable times:			
cb042KeyGrp4			
product	m	Prod	
instrumentMnemonic	O	Instrument	
isinCod	m		
<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 EUR:) in
sumCurrOrdrVol	m		
sumMembTranFee	m	Total Fees Per Exchange Member:	:
sumMembOrdrVol	m	Total Volume Per Exchange Memb	er:

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sum Memb Ordr Qty

m Total Number Of Orders Per Exchange Member:

<u>Text Report Structure</u>

Participant	Participant 1	ong Name				
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXX			
	BU Long Nam			ntifier		
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			999999		
Trading Currency	Exchange Rate	Billing Curr	ency Ac	Prod	d Instrum	ent
XXX	9999999,99999999	XXX	XXX	XXXXXXXX	XXXXX XXXXXXX	XXX XXXXXXXXXXX
Order No	VNo FeeTyp	FeeTypNam	Trader T	rad Day	DlyFeePerOrd	r OrderVol
XXXXXXXXXXXXXXXXX	XXXX 999 XXX X	XXXXXXXXXXXXX	XXXXXX 3	1-12-09		9 XXXXXXXXXXXXXXX
Total Per Instru	ment:				9999999999.9	9 999999999999.9999
Total Per Accoun	t Type:				9999999999.9	9 999999999999.9999
Total Per Tradin	g Currency (XXX) i	n EUR:				9 99999999999999999999999
Total Fees Per E	xchange Member:				99999999999.9	9
Total Volume Per	Exchange Member:					999999999999999999999999999999999999999
Total Number Of	Orders Per Exchang	e Member:				9999999999999

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CB050 Fee Overall Summary 4.1.2

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

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<u>cb050Grp4</u> , repeated 1 variable times:		
cb050KeyGrp4		
product	m	Prod
instrumentMnemonic	0	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	
sum MembFeeCrtMthAmnt	m	
sum MembFee PrvMth Amnt	m	

m

sum Memb Fee Ytd Amnt

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Text Report Structure		
Participant Long Name		
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
BU Long Name BU Identifier		
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
Trading Currency Billing Currency		
XXX XXX		
Ac Prod Instrument FeeTyp FeeTypNam	FeePrevDayAmnt FeeCrtDayAmnt FeeCrtMthBal Fee	PrvMthBal FeeYtdBal
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXX	999999999.99 999999999.99 999999999.99 9999	999999.99 99999999.99
Total Trans Fees Per Instrument:	999999999.99 999999999.99 999999999.99 9999	999999.99 99999999.99
Total Fees Per Account:	999999999.99 999999999.99 999999999.99 9999	999999.99 99999999.99

Total Fees Per Trading Currency(XXX) in EUR:

Total Fees Per Exchange Member:

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4.1.3 **CB060 Fee Statement**

Description This report is produced at the end of the month and gives an overview on the

current month's fees, order volume and order quantity.

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

orders per participant.

This report is available only for cash markets.

Frequency Monthly.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading	
<u>cb060</u>			
<u>rptHdr</u>			
exchNam	m		
envText	m		
rptCod	m		
rptNam	m		
rptFlexKey	O		
membId	О		
membLglNam	0		
rptPrntEffDat	m		
rptPrntEffTim	0		
rptPrntRunDat	m		
cb060Grp, repeated 0 variable times:			
cb060KeyGrp			
<u>participantGrp</u>			
participant	m	Participant	
partLngName	m	Participant Long Name	
cb060Grp1, repeated 1 variable times:			
cb060KeyGrp1			
<u>businessUnitGrp</u>			
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	

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10000 2		
<u>cb060Grp3</u> , repeated 1 variable times:		
cb060KeyGrp3		
acctTypGrp	m	Ac
<u>cb060Grp4</u> , repeated 1 variable times:		
<u>cb060KeyGrp4</u>		
product	m	Prod
instrumentMnemonic	О	Instrument
isinCod	m	
<u>cb060Rec</u> , 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	0	Total All Exchange Members:
sumHseOrdrVol	0	

o

sumHseOrdrQty

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<u>Text Report Structure</u>

Particip	ant	Participant Long Na	ne				
XXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXXX	XXXX			
BU		BU Long Name		BU Identifier	Trading Currency	Billing Currency	
XXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXX	X 999999	XXX	XXX	
Ac	Prod	Instrument	ГееТур	FeeTypNam	FeeCrtMthBal	OrderVol	OrderQuant
XXX XXXX	XXXXXXX	X XXXXXXXXXX XXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXX	999999999999999999999999999999999999999	XXXXXXXXXXXXXXXXXXX	9999999999999
Total Pe	r Instr	ument:			9999999999999999999	9999999999999999	999999999999
Total Pe	r Accou	nt:			999999999999999999999999999999999999999	9999999999999999	999999999999
Total Pe	r Tradi	ng Currency (XXX) in EUR:			999999999999999999999999999999999999999	999999999999999999999999999999999999999	9999999999999
Total Pe	r Excha	nge Member:			999999999999999999999999999999999999999		
Total Vo	lume Pe	r Exchange Member:				999999999999999999999999999999999999999	
Total Nu	mber of	Orders Per Exchange Membe	er:				9999999999999
Total Al	l Excha	nge Members:			999999999999999999999999999999999999999	99999999999999999	999999999999999999999999999999999999999

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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.

cb062KeyGrp4

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>cb062</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
cb062Grp, repeated 0 variable times:		
cb062KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb062Grp1, repeated 1 variable times:		
cb062KeyGrp1		
<u>businessUnitGrp</u>		
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
<u>cb062Grp4</u> , repeated 1 variable times:		

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product m Prod instrumentMnemonic Instrument o isinCod m cb062Rec, repeated 1 ... variable times: ordrNo OrdrNo m VerNo versionNo m quoInd Q/O m A/O aggrOrgFlg m user m Trader kindOfDepo DepTyp m OMV ordrMktValm trdQty Trades m trdFeeAmntDlyFeePerOrdr m refFeeAmnt m Refund sumInstQtRefAmntm Total Quote Refund Per Instrument: sumInstOrdrTrdFeeTotal Order Refund Per Instrument: sumInstOrdrRefAmntm sumInstDsRefAmntTotal DS Refund Per Instrument: m sumMktGrpRefAmntm Total DS Refund Per Market Group:

sumMembExchFeeGrp, repeated 1 ... variable times:

sumMembExchFeeRec, repeated 1 ... variable times:

currTypCod o (XML only)

sumMembExcRefAmnt o Total Per Exchange Member in EUR:

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THE REPORT DESCRIPTIONS	
Text Report Structure	
articipant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
urrency MktGrp	
XXX XXXXXXXX	
Prod Instrument	
XXXXXXXXXX XXXXXXXXX XXXXXXXXXXXXXXXXX	
OrdrNo VerNo Q/O A/O Trader DepTyp OMV Trades DlyFeePerOrdr R	efund
	+999999999.99
otal Quote Refund Per Instrument:	+999999999.99
otal Order Refund Per Instrument: +999999999.99	+999999999.99
otal DS Refund Per Instrument:	+999999999.99
otal DS Refund Per Market Group:	+999999999.99
otal Per Exchange Member in EUR:	+999999999.99

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4.1.5 CB068 Transaction Overview

Description This report provides participants information of different types of transactions

(addition, modification or deletion) of orders and quotes performed.

The first part of the report contains a participant specific summary of

generated transactions per transaction group and instrument. The second part of the report shows the number of transactions per transaction group for every session of the participant. The third part of the report shows the number of

Instrument

o

transactions per transaction group sorted by the participant's user.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading cb068 <u>rptHdr</u> 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 Participant m partLngName m Participant Long Name cb068Grp1, repeated 0 ... variable times: cb068KeyGrp1 <u>businessUnitGrp</u> businessUnit BU m busUntLngName BU Long Name m businessUnitId **BU** Identifier m cb068Grp1Inst, repeated 0 ... variable times: m

cb068InstRec, repeated 0 ... variable times:

instrumentMnemonic

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

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
<	XXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument MktGrp Ac Ordr Quo Tot	
XXXXXXXXXX XXXXXXXX XXX 9,999,999,999,99	
Total: 9,999,999,999,999,999,999,999,999	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Session Ordr Quo Tot	
 999999999	
Total: 9,999,999,999,999,999,999,999,999	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trader NoOfTrn Instrument MktGrp Ac Trn	
XXXXXXXXXXX 999,999,999 XXXXXXXXXXXXXXX	
 Trdr Tot: 999,999,999	
 Total: 999,999,999	

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4.1.6 CB069 Transaction Report

Description This report provides Participants with detailed information about their product

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

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

This report is available only for derivative markets.

Frequency Daily (additional intra-day reports).

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

```
cb069
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     0
    membLglNam
                                                     0
    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
                                                           Limit Type
                                                     m
         txnCnt
                                                           Transactions Count
                                                     m
         orderVol
                                                            Ordered Volume
                                                     m
```

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ordersCntm Orders Count trdCnt **Trades Count** m Traded Volume trdVol m cb069BusUnitGrp, repeated 1 ... variable times: cb069BusUnitKeyGrp <u>businessUnitGrp</u> business Unitm BUbusUntLngName BU Long Name m BU Identifier business Unit Idm cb069SessionGrp, repeated 1 ... variable times: <u>cb069SessionRec</u>, repeated 1 ... variable times: sessionId Session product Product m limType m Limit Type txnCnt m **Transactions Count** orderVol Ordered Volume ordersCntOrders Count m

<u>cb069UserGrp</u>, repeated 1 ... variable times:

cb069UserKeyGrp

trdCnt

trdVol

userId1 User m

cb069UserRec, repeated 1 ... variable times:

product limType Limit Type m **Transactions Count** txnCnt m orderVol Ordered Volume m Orders Count ordersCnt m

Trades Count

Product

Traded Volume

m

m

m

trdCnt **Trades Count** m Traded Volume trdVol m

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Text Report Structure

Participant	Participa	ant Long Name								
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXX							
Prod	Limit Type Trans	actions Count	Ordered V	olume	Orders Co	unt Ti	rades Cou	nt Trade	d Volume	
XXXXXXXXXXXX	X XXXXXXXX	999,999,999	XXXXXXXXX	XXXXXXX	999999999	9999 99	999999999	999 XXXXXXX	XXXXXXXXXX	
BU	BU Long	g Name	BU :	Identifi	er					
XXXXXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXX	9999	99					
Session	Product Limit '	Type Transact	ions Count	Ordered	l Volume	Orders	s Count	Trades Coun	t Traded	l Volume
999999999 XX	XXXXXXXXXXX XXXXXXX	XXX 9	99,999,999	XXXXXXX	XXXXXXXX	999999	99999999	99999999999	99 XXXXXXXX	XXXXXXXX
User	Product Limit	t Type Transa								
XXXXXXXXXX	XXXXXXXXXXXX XXXX	XXXXX	999,999,999	9 XXXXXX	XXXXXXXXX	XX 9999	999999999	9 999999999	9999 XXXXXX	XXXXXXXXXX

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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.

Cumulated Vol

Unrebated Fee

o

o

This report is available only for cash markets.

Frequency Monthly.

etiCmlVol

etiUnRebFee

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>cb080</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
cb080Grp, repeated 0 variable times:		
cb080KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
<u>cb080Grp1</u> , repeated 0 variable times:		
cb080KeyGrp1		
<u>businessUnitGrp</u>		
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	0	FeeTyp
feeTypNam	0	FeeTypNam
20 177.1		G 1 . 137.1

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

VMI Danaut D-f 1		
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XML Report Descriptions		Page 6
Text Report Structure		
Participant Participant Long Name		
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX	
BU BU Long Name	BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	
Billing Currency		
XXX		
Fees:		
FeeTyp FeeTypNam	Amount	
XXX XXXXXXXXXXXXXXX	9999999999999999999999999999	
Total Fees:	999999999999999999999999999999999999999	
Dahakaa /Dafumda		
Rebates/Refunds:		
Rebates/Reiunds:		
	bate Fee after Reb	
Lean Order Rebate Details:		
Lean Order Rebate Details: Cumulated Vol Unrebated Fee Reb Lean Order Rei	 199.99 99999999999999999999999999999999	
Lean Order Rebate Details: Cumulated Vol Unrebated Fee Reb Lean Order Re	Amount	
Lean Order Rebate Details: Cumulated Vol Unrebated Fee Reb Lean Order Rei	Amount	
Lean Order Rebate Details: Cumulated Vol Unrebated Fee Reb Lean Order Rei	Amount	
Lean Order Rebate Details: Cumulated Vol Unrebated Fee Reb Lean Order Rei	Amount	

999999999999.99

Total Connections:

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Manual Fee Adjustments:

.....

ГееТур	FeeTypNam	Adjustment Type	Amount
999	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-999999999999.99
Total N	Manual Fee Adjust	tments:	-99999999999999999999999999999999999999
Total (Over All Per Excl	nange Member:	999999999999999999999999999999999999999

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4.1.8 CB142 Fee Per Executed Order T7 Boerse Frankfurt

Description This report lists each transaction per order number, the transaction fee fix and

variable and the trading fee fix and variable for each executed order and the order volume. It is summed by instrument, account type, trading currency, member and per user. It includes all fees resulting from OTC trades. It is

available for each member on T7 Boerse Frankfurt.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

```
XML Report Structure
                                                   M/O Text Report Heading
cb142
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   o
    membId
                                                   o
    membLglNam
                                                   O
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  cb142Grp, repeated 0 ... variable times:
    cb142KeyGrp
      participantGrp
         participant
                                                         Participant
                                                   m
         partLngName
                                                         Participant Long Name
                                                   m
    cb142Grp1, repeated 1 ... variable times:
      cb142KeyGrp1
         businessUnitGrp
```

businessUnit m BU

busUntLngName m BU Long Name businessUnitId m BU Identifier

cb142Grp2, repeated 1 ... variable times:

cb142KeyGrp2

user m User

<u>cb142Grp3</u>, repeated 1 ... variable times:

cb142KeyGrp3

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```
exchCurrTypCod
                                        m
                                              Trading Currency
  exchRat
                                              Exchange Rate
                                        m
  currTypCod
                                              Billing Currency
                                        m
cb142Grp4, repeated 1 ... variable times:
  cb142KeyGrp4
    acctTypGrp
                                        m
                                              Ac
  cb142Grp5, repeated 1 ... variable times:
    cb142KeyGrp5
      mnemIsin
         product
                                              Instrument
                                        m
         instrument \\ Mnemonic
                                        o
         isinCod
                                        m
    cb142Grp6, repeated 1 ... variable times:
      cb142KeyGrp6
         ordrNo
                                        o
                                              OrdrNo
         versionNo
                                              VNo
      cb142Rec, repeated 1 ... variable times:
         usrOrdrNum
                                              (XML only)
         feeTypCodAll
                                        o
                                              (XML only)
         fixFee
                                              TRF Fix
                                        o
         varFee
                                              TRF Var
                                        O
         tranFeeFix
                                              TAF Fix
                                        o
         tranFeeVar
                                              TAF Var
                                        o
         trDay
                                        m
                                              Trad Day
         orderVol
                                              OrderVol
         nomVal
                                              Nominal
                                        o
         buyCod
                                              (XML only)
                                        o
         ordrMktVal
                                              (XML only)
                                        \mathbf{o}
         addMembId
                                              Info
                                        o
    sumInstFixFee
                                              Total Per Instrument:
                                        m
    sumInstVarFee
                                        m
    sumInstTranFeeFix
                                        m
    sumInstTranFeeVar\\
                                        m
    sumInstOrdrVol
                                        m
    sumInstNom
                                        m
  sumAcctFixFee
                                              Total Per Account Type:
                                        m
  sumAcctVarFee
                                        m
  sumAcctTranFeeFix
                                        m
  sumAcctTranFeeVar
                                        m
```

m

sumAcctOrdrVol

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sumAcctNom	m	
sumCurrFixFee	m	Total Per Trading Curr:
sumCurrVarFee	m	
sumCurrTranFeeFix	m	
sumCurrTranFeeVar	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserTranFeeFix	m	
sumUserTranFeeVar	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembTranFeeFix	m	
sumMembTranFeeVar	m	
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

XML Report Refer	ence Mar	nual					Ve	rs. 90.3
·								
Production							09	9.11.202
XML Report Descr	iptions							Page 6
Text Report Struct	<u>ure</u>							
Participant Part	icipant Long	g Name	BU		BU Long	Name	BU Identifier	User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	· (XXXXXXXXXXXXX	·	·	 XXXXXXXXXXXXX	 XXXXXXXXXX	·	 X 999999 X	XXXXX
m	n.t. n.	!11! a						
Trading Currency Exchar	ige кате — ві 	IIIIng Curre	1CY 					
XXX 9999999	999999999	XXX						
Ac Instrum	ent							
 XXX XXXXXXXXXXX XXXXXXX	·	 (XXX						
								_
OrdrNo VNo	TRF Fix	TRF Var	TAF Fix	TAF Var	Trad Day	OrderVol	Nominal	Info
	+999999.99	+999999.99	+999999.99		31-12-09	XXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
XXXXXXXXXXXXXXXXXXX 999								
XXXXXXXXXXXXXXXXXXXXX 999 Total Per Instrument:			+9999999.99			999999999999999999999999999999999999999	+99999999999999999999999999999999999999	
	+9999999.99	+9999999.99	+9999999.99	+9999999.99		99999999999.9999		
Total Per Instrument: Total Per Account Type:	+9999999.99 +9999999.99	+9999999.99 +9999999.99	+9999999.99 	+9999999.99 +9999999.99		999999999999999999	+99999999999999999999999999999999999999	
Total Per Instrument: Total Per Account Type: Total Per Trading Curr:	+9999999.99 +9999999.99 +9999999.99	+9999999.99 +9999999.99 +9999999.99	+9999999.99 	+9999999.99 +9999999.99 +9999999.99		999999999999999999	+9999999999999999999999999999999999999	
Total Per Instrument: Total Per Account Type: Total Per Trading Curr: Total Per User in EUR:	+999999.99 	+9999999.99 	+9999999.99 +9999999.99 +9999999.99	+9999999.99 +9999999.99 +9999999.99		999999999999999999999999999999999999999	+9999999999999999999999999999999999999	
Total Per Instrument: Total Per Account Type: Total Per Trading Curr:	+9999999.99 +9999999.99 +9999999.99	+9999999.99 +9999999.99 +9999999.99 	+9999999.99 +9999999.99 +9999999.99 +999999999999	+9999999.99 +9999999.99 +9999999.99 		999999999999999999999999999999999999999	+9999999999999999999999999999999999999	

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4.1.9 CB150 Fee Overall Summary T7 Boerse Frankfurt

Description This report shows the current and previous day fees for transactions on T7

Boerse Frankfurt in the billing currency sorted by trading currency. In addition it provides members with the current month-to-date fee sum, the

Trading Currency

m

previous month fees and the current year-to-date fee sum.

This report is available for each member on T7 Boerse Frankfurt.

Frequency Daily.

Availability This report is available for all members.

```
XML Report Structure
                                                   M/O Text Report Heading
cb150
  <u>rptHdr</u>
    exchNam
                                                   m
    envText
                                                   m
    rptCod
    rptNam
                                                   m
    rptFlexKey
    membId
                                                   o
    membLglNam
                                                   0
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  cb150Grp, repeated 0 ... variable times:
    cb150KeyGrp
      participantGrp
         participant
                                                          Participant
                                                   m
                                                          Participant Long Name
         partLngName
                                                   m
    cb150Grp1, repeated 1 ... variable times:
       cb150KeyGrp1
         businessUnitGrp
           businessUnit
                                                          BU
                                                   m
           busUntLngName
                                                          BU Long Name
                                                   m
           businessUnitId
                                                          BU Identifier
                                                   m
       cb150Grp2, repeated 1 ... variable times:
         cb150KeyGrp2
           user
                                                   m
                                                          (XML only)
         cb150Grp3, repeated 1 ... variable times:
           cb150KeyGrp3
```

exchCurrTypCod

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L Report Descriptions			Pag
TC 1		D'II' a Comme	
currTypCod cb150Grp4 , repeated 1 variable times:	m	Billing Currency	
cb150KeyGrp4			
• •	***	Ac	
acctTypGrp cb150Grp5 , repeated 1 variable times	m	AC	
	•		
cb150KeyGrp5 mnemIsin			
product	m	Instrument	
instrumentMnemonic	m	HISHUIHEHU	
isinCod	0		
	m		
cb150Rec, repeated 1 variable time		FeeTypName	
feeTypNam	m	• 1	
feeTypCod	m	Fee Type	
feePrvDayAmnt	m	FeePrevDayBal	
feeCrtDayAmnt feeAmnt	m	FeeCrtDayAmnt	
	m	FeeCrtMthBal	
feePrvMthAmnt	m	FeePrvMthBal	
feeYtdAmnt	m	FeeYtdBal	
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instr:	
sumInstMembFeeCrtDayAmnt	m		
sumInstFeeAmnt	m		
sumInstMembFeePrvMthAmnt	m		
sumInstMembFeeYtdAmnt	m	T 17 P 1	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:	
sumAcctFeeCrtDayAmnt	m		
sumAcctFeeCrtMthAmnt	m		
sumAcctFeePrvMthAmnt	m		
sumAcctFeeYtdAmnt	m		
sumCurrFeePrvDayAmnt	m	Total Per TrdCurr(XXX) in EUR	:
sumCurrFeeCrtDayAmnt	m		
sumCurrFeeCrtMthAmnt	m		
sumCurrFeePrvMthAmnt	m		
sumCurrFeeYtdAmnt	m		
sumUserMembPrvDayFeeAmnt	m	(XML only)	
sumUserFeeCrtDayAmnt	m	(XML only)	
sumUserFeeAmnt	m	(XML only)	
sumUserMembPrvMthFeeAmnt	m	(XML only)	
sumUserMembYtdFeeAmnt	m	(XML only)	
sumMembFeePrvDayAmnt	m	Total Fees Per Exc Mbr:	
sumMembFeeCrtDayAmnt	m		

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 $\begin{array}{ccc} sumMembFeeCrtMthAmnt & m \\ sumMembFeePrvMthAmnt & m \\ sumMembFeeYtdAmnt & m \end{array}$

Text Report Structure

Participant	Participant Long Name		
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	
BU	BU Long Name	BU	Identifier
XXXXXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999
Trading Curr	rency Billing Currency		
XXX	XXX		
Ac	Instrument		

XXX XXXXXXXXXX XXXXXXXXX XXXXXXXXXX

FeeTypName	Fee Type	FeePrevDayBal	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XXXXXXXXXXXXXXXX	XXX	999999999999999999999999999999999999999	999999999.99	99999999.99+	99999999999999	999999999.99
Total Trans Fees Per In	ıstr:	999999999999999	9999999999.99	99999999.99+	9999999999.99	999999999.99
Total Fees Per Account:		999999999999999	999999999999999	99999999999999	9999999999.99	999999999.99
Total Per TrdCurr(XXX)	in EUR:	9999999999.99	9999999999.99	99999999999999	9999999999.99	999999999.99
Total Fees Per Exc Mbr:		9999999999999999	9999999999999999	9999999999999999	9999999999999999	999999999999999

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4.1.10 CB160 Fee Statement T7 Boerse Frankfurt

Description This report is produced at the end of the month and gives detailed data on the

current month's fees, order volume and order quantity.

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

number of orders per exchange member.

This report is available for each member on T7 Boerse Frankfurt.

Frequency Monthly.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>cb160</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
<u>cb160Grp</u> , repeated 0 variable times:		
cb160KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb160Grp1, repeated 1 variable times:		
cb160KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb160Grp2, repeated 1 variable times:		
cb160KeyGrp2		
exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

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<u>cb160Grp3</u> , repeated 1 variable times:		
cb160KeyGrp3		
acctTypGrp	m	Ac
<u>cb160Grp4</u> , repeated 1 variable times:		
cb160KeyGrp4		
mnemIsin		
product	m	Instrument
instrumentMnemonic	0	
isinCod	m	
cb160Rec, repeated 1 variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	Order Quant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Fees Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	O	Total All Exchange Members:
sumHseOrdrVol	О	
W 0.10		

o

sumHseOrdrQty

T7 Releas	se 9.0						
XML Repo	ort Reference Manua	al					Vers. 90.3.3
Productio	n					_	09.11.2020
XML Repo	ort Descriptions						Page 71
Text Repo	ort Structure						
Participant	Participant Long Na	me	BU	I	BU Long Name	BU Identif	ier
XXXXX X	 (XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXX X	XXXXXXXXXXXXXXX		 XXXXXXXX 999	999
Trading Curre	ency Billing Currency						
XXX	XXX						
Ac	Instrument	ГееТур	FeeTypNam	FeeCrtMthBal	OrderVol	Order Quant	
XXX XXXXXXXXX	XXXX XXXXXXXXXX XXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXX	999999999.99	XXXXXXXXXXXXXXXXXX	9,999,999,999,999	
Total Per Ins	strument:			999999999.99	999999999999999999999999999999999999999	9999999999999	
Total Per Acc	count Type:			999999999.99	999999999999999999999999999999999999999	9999999999999	
Total Per Tra	ading Currency (XXX) in EUR:			999999999.99	999999999999999999999999999999999999999	9999999999999	
Total Fees Pe	er Exchange Member:			999999999.99			
Total Volume	Per Exchange Member:				9999999999999999999999		
Total Number	of Orders Per Exchange Memb	er:				9999999999999	
Total All Exc	change Members:			999999999.99	9999999999999999	999999999999999999999999999999999999999	

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4.1.11 **CB162 Monthly Specialist Refund**

Description This report shows the monthly transaction fees, trading fees, Specialist

refunds and additional credits per order. The totals are sorted by instrument

group, trader and Exchange member.

This report is available for all members acting as Specialists.

Frequency Monthly.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
cb162		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	O	
membId	O	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
cb162Grp, repeated 0 variable times:		
cb162KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb162Grp1, repeated 1 variable times:		
cb162KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb162Grp2, repeated 1 variable times:		
cb162KeyGrp2		
currTypCod	m	Curr
cb162Grp3, repeated 1 variable times:		
cb162KeyGrp3		
mktGrpNam	m	Market Group

cb162Grp4, repeated 1 ... variable times:

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cb162KeyGrp4

mnemIsin

product m Instrument

instrumentMnemonic o isinCod m

cb162Grp5, repeated 1 ... variable times:

cb162KeyGrp5

ordrNo

user m User

<u>cb162Rec</u>, repeated 1 ... variable times:

versionNo VNo m perf Perf o kindOfDepo DepTyp o omv Omv 0 nomVal Nominal o trades Trades feeTypCodAll (XML only)

OrdrNo

tranFeeFix o TAF Fix tranFeeVar o TAF Var fixFee o TRF Fix varFee o TRF Var

tranFeeRefFix o Refund TAF fix tranFeeRefVar o Refund TAF var fixRefFee o Refund TRF Fix varRefFee o Refund TRF Var addCrt o Add Credit

sumUserTranFeeFix m Total Per Trader

sumUserTranFeeVarmsumUserFixFeemsumUserVarFeemsumUserTranFeeRefFixmsumUserTranFeeRefVarmsumUserFixRefFeem

sumUserVarRefFee m

sumUserAddCrt m

sumMktGrpTranFeeFix m Total Per Market Group

sumMktGrpTranFeeVar m
sumMktGrpFixFee m
sumMktGrpVarFee m
sumMktGrpTranFeeRefFix m

T7 Release 9.0		
XML Report Reference Manual		Vers. 90.3.3
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sumMktGrpTranFeeRefVar	m	
sumMktGrpFixRefFee	m	
sumMktGrpVarRefFee	m	
sumMktGrpAddCrt	m	
sumMembTranFeeFix	m	Total Per Exchange Member:
sumMembTranFeeVar	m	
sumMembFixFee	m	
sumMembVarFee	m	
sumMembTranFeeRefFix	m	
sum Memb Tran FeeRef Var	m	
sumMembFixRefFee	m	
sumMembVarRefFee	m	
sumMembFeeMthAmnt	m	Total Fee per Exchange Member:

m

m

sum MembRefAmnt

sumMembAddCrt

Total Refund per Exchange Member:

Total add. Credit per Exchange Member:

T7 Release 9.0 XML Report Reference	e Manıı	al						=	Vers. 9	0.3.3
AIN L Report Reference	o mana	ш							V013. 3	0.0.0
Production								-	09.11.	2020
XML Report Descripti	ons								Pa	ge 75
Text Report Structure	2									
Participant Particip	ant Long Na	ame	BU	J	BU I	ong Name		BU Iden	tifier Curr	
XXXXX XXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXXXX	XXX XXXXX	XXXX XXXXXXX	XXXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXXX		999999 XXX	
Market Group Ins	trument		User							
rializet dioup ilis			0961							
XXXXXXXX XXXXXXXXXXX XXX	XXXXXXX XXX	XXXXXXXXX	XXXXXX							
				TRF					efund TAF	add
OrdrNo VNo Perf DepTyp	Omv	Nom:	inal	Trades fix	/ var = f 	ix / var	fix / va 	ır f	ix / var	Credit
XXXXXXXXXXXX 999 999% XXX	999999999.9	99 9999999	9999.999	999999 99.9	9 9999.99 9	9.99 9999.9	9 99.99+ 99	199.99+ 9	9.99+ 9999.99+	99.99+
	TRF		TAF		Refund TRE	ŗ	Refund TA	ļ	add	
	fix /	var	fix	/ var	fix /	var	fix	var	Credit	
Total Per Market Group:	999999.99	999999.99	999999.9	9 999999.99	999999.99+	999999.99+	999999.99	999999.	99+ 999999.99+	
Total Per User:	999999.99	999999.99	999999.9	9 999999.99	999999.99+	999999.99+	999999.99+	999999.	99+ 999999.99+	
Total Per Exchange Member:	999999.99	999999.99	999999.9	9 999999.99	999999.99+	999999.99+	999999.99+	999999.	99+ 999999.99+	
Total Fee per Exchange Member	: 9	99999999999								
Total Refund per Exchange Mem	ber: -	 -9999999999	99,99							
Total add. Credit per Exchang	e Member: -	 -99999999999	99,99							

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4.1.12 **CB242** Specialist Service Fee Per Executed Order

Description This report lists the service fee fix and variable for specialists for each

executed order per ID and is summed by instrument and account for each

trading currency converted into billing currency.

This report is available for each member acting as specialist on T7 Boerse

Trading Currency

m

Frankfurt.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

```
cb242
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
    membId
                                                    o
    membLglNam
                                                    0
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  cb242Grp, repeated 0 ... variable times:
    cb242KeyGrp
      participantGrp
         participant
                                                          Participant
                                                    m
                                                          Participant Long Name
         partLngName
                                                    m
    cb242Grp1, repeated 1 ... variable times:
       cb242KeyGrp1
         businessUnitGrp
           businessUnit
                                                    m
                                                          BU
           busUntLngName
                                                          BU Long Name
                                                    m
           businessUnitId
                                                          BU Identifier
                                                    m
       cb242Grp2, repeated 1 ... variable times:
         cb242KeyGrp2
           user
                                                    m
                                                          User
         cb242Grp3, repeated 1 ... variable times:
           cb242KeyGrp3
```

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```
exchRat
                                       m
                                              Exchange Rate
  currTypCod
                                              Billing Currency
                                       m
cb242Grp4, repeated 1 ... variable times:
  cb242KeyGrp4
    acctTypGrp
                                              Ac
                                       m
  cb242Grp5, repeated 1 ... variable times:
    cb242KeyGrp5
      mnemIsin
        product
                                       m
                                              Instrument
        instrumentMnemonic
                                       o
        isinCod
    cb242Grp6, repeated 1 ... variable times:
      cb242KeyGrp6
        trdMemb
                                       m
                                              Trading Member
      cb242Grp7, repeated 1 ... variable times:
        cb242KeyGrp7
           ordrNo
                                              OrdrNo
                                       m
                                              VNo
           versionNo
                                       m
         cb242Rec, repeated 1 ... variable times:
           usrOrdrNum
                                              (XML only)
           buyCod
                                       o
                                              (XML only)
           execQty
                                              (XML only)
                                       o
           ordrMktVal
                                              (XML only)
                                       o
           perf
                                              Perf
                                       o
           trDay
                                              Trad Day
                                       m
           feeTypCodAll
                                       o
                                              (XML only)
           fixFee
                                              Service Fee Fix
                                       o
           varFee
                                              Service Fee Var
                                       o
           orderVol
                                              OrderVol
                                       o
           nomVal
                                              Nominal
                                       O
           addMembId
                                              Info
                                       o
      sumTrdMemFixFee
                                              Total Per Trading Member:
                                       m
      sumTrdMemVarFee
                                       m
      sum Trd Memb Ordr Vol\\
                                       m
      sumTrdMemNom
                                       m
    sumInstFixFee
                                              Total Per Instrument:
                                       m
    sumInstVarFee
                                       m
    sumInstOrdrVol
                                       m
    sumInstNom
                                       m
```

Total Per Account Type:

m

sumAcctFixFee

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A VIV. F		
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trd Curr (XXX) in EUR:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:

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XML Report Reference Manual				Vers. 9	0.3.3
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XML Report Descriptions					ge 79
					0
Text Report Structure					
Participant Long Name	BU	BU Long Name	BU I	dentifier User	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	999999 XXXXXX	
Trading Currency Exchange Rate Billing Currency					
XXX 9999999.99999999 XXX					
Ac Instrument					
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX					
Trading Member OrdrNo VNo Perf Trad Day	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
Total Per Trading Member:	999999999999999999999	+99999999999999999999999999999999999999	999999999999999999999999999999999999999	+99999999999.99	
Total Per Instrument:	9999999999.99+	+99999999999999999999999999999999999999	999999999999999999999999999999999999999	+99999999999.99	
Total Per Account Type:	9999999999999999999	+99999999999999999999999999999999999999	999999999999999999999999999999999999999	+99999999999.99	
Total Per Trd Curr (XXX) in EUR:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	99999999999,9999	+99999999999,99	
Total Per User in EUR:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	+99999999999.99	
Total Number Of Orders Per User:	+9999999999999				
Total Per Exchange Member:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	9999999999999999999	+99999999999.99	
Total Number of Orders Per Exchange Member:	9999999999999				

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4.1.13 **CB243** Specialist Service Fee XFS Per Executed Order

Description This report lists the service fee fix and variable for specialists for each

executed order per ID and is summed by instrument and account for each

trading currency converted into billing currency.

This report is available for each member acting as specialist on T7 Boerse

Trading Currency

m

Frankfurt.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

```
cb243
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
    membId
                                                    o
    membLglNam
                                                    0
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  cb243Grp, repeated 0 ... variable times:
    cb243KeyGrp
      participantGrp
         participant
                                                          Participant
                                                    m
                                                          Participant Long Name
         partLngName
                                                    m
    cb243Grp1, repeated 1 ... variable times:
       cb243KeyGrp1
         businessUnitGrp
           businessUnit
                                                    m
                                                          BU
           busUntLngName
                                                          BU Long Name
                                                    m
           businessUnitId
                                                          BU Identifier
                                                    m
       cb243Grp2, repeated 1 ... variable times:
         cb243KeyGrp2
           user
                                                    m
                                                          User
         cb243Grp3, repeated 1 ... variable times:
           cb243KeyGrp3
```

exchCurrTypCod

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```
exchRat
                                       m
                                              Exchange Rate
  currTypCod
                                              Billing Currency
                                       m
cb243Grp4, repeated 1 ... variable times:
  cb243KeyGrp4
    acctTypGrp
                                       m
                                              Ac
  cb243Grp5, repeated 1 ... variable times:
    cb243KeyGrp5
      mnemIsin
        product
                                       m
                                              Instrument
        instrumentMnemonic
                                       o
        isinCod
    cb243Grp6, repeated 1 ... variable times:
      cb243KeyGrp6
        trdMemb
                                       m
                                              Trading Member
      cb243Grp7, repeated 1 ... variable times:
        cb243KeyGrp7
           ordrNo
                                              OrdrNo
                                       m
                                              VNo
           versionNo
                                       m
         cb243Rec, repeated 1 ... variable times:
           usrOrdrNum
                                              (XML only)
           buyCod
                                       o
                                              (XML only)
           execQty
                                              (XML only)
                                       o
           ordrMktVal
                                              (XML only)
                                       o
           perf
                                              Perf
                                       o
           fee Typ Cod All \\
                                              (XML only)
                                       o
           ctrPtyId
                                       o
                                              (XML only)
           trdIdCountPt
                                              (XML only)
                                       o
           fixFee
                                              Service Fee Fix
                                       o
           varFee
                                              Service Fee Var
                                       o
           orderVol
                                              OrderVol
                                       O
                                              Nominal
           nomVal
                                       o
           addMembId
                                              Info
                                       o
      sumTrdMemFixFee
                                       m
                                              Total Per Trading Member:
      sumTrdMemVarFee
                                       m
      sumTrdMembOrdrVol
                                       m
      sumTrdMemNom
                                       m
    sumInstFixFee
                                              Total Per Instrument:
                                       m
    sumInstVarFee
                                       m
    sumInstOrdrVol
                                       m
```

m

sumInstNom

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sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trading Currency:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per SP User:
sumUserFixFee	m	Total Per SP User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumMembFixFee	m	Total Per Exchange Member in EUR:
sumMembVarFee	m	
sumMembOrdrVol	m	
sumMembNom	m	

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AIML Report Descriptions					rage o
Text Report Structure					
Participant Long Name	BU	BU L	ong Name	BU Identifie	r User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXXXXXX .	XXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX	XXXX 99999	9 XXXXXX
Trading Currency Exchange Rate Billing C	urrency				
XXX 9999999,99999999 XXX					
Ac Instrument					
XXX XXXXXXXXXX XXXXXXXXXX XXXXXXXXXXX					
Trading Member OrdrNo VNo Perf	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX XXXXXXXXXXXXXXXX 999 999	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	XXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
Total Per Trading Member:	99999999999999999	+99999999999999999999999999999999999999	99999999999999999	+99999999999999999	
Total Per Instrument:	9999999999999+	+9999999999999999	99999999999.9999	+99999999999999999999999999999999999999	
Total Per Account Type:	99999999999999999	+99999999999999999999999999999999999999	99999999999.9999	+99999999999999999999999999999999999999	
Total Per Trading Currency:	+9999999999999999999	+99999999999999999999999999999999999999	999999999999999999999999999999999999999	+99999999999999999999999999999999999999	
Total Number Of Orders Per SP User:	+999999999999				
Total Per SP User in EUR:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999			
Total Number of Orders Per Exchange Member:			9999999999999		

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4.1.14 **CB250 Specialist Service Fee Overall Summary**

Description This report provides specialists with the current and previous day's service

> fees in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous

month' service fee and the current year-to-date service fee sum.

This report is available for each member acting as specialist on T7 Boerse

Frankfurt.

Frequency Daily.

Availability This report is available for all members.

```
XML Report Structure
                                                   M/O Text Report Heading
cb250
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   o
    membId
                                                   o
    membLglNam
                                                   O
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  cb250Grp, repeated 0 ... variable times:
    cb250KeyGrp
      participantGrp
         participant
                                                         Participant
                                                   m
         partLngName
                                                         Participant Long Name
                                                   m
    cb250Grp1, repeated 1 ... variable times:
```

cb250KeyGrp1

businessUnitGrp

businessUnit m BU

busUntLngName BU Long Name m businessUnitId **BU** Identifier m

cb250Grp2, repeated 1 ... variable times:

cb250KeyGrp2

User user m

cb250Grp3, repeated 1 ... variable times:

cb250KeyGrp3

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	<u> </u>

exchCurrTypCod m **Trading Currency** exchRat Exchange Rate m currTypCod Billing Currency m cb250Grp4, repeated 1 ... variable times: cb250KeyGrp4 acctTypGrp m Ac cb250Grp5, repeated 1 ... variable times: cb250KeyGrp5 mnemIsin product Instrument m instrumentMnemonic o isinCod m cb250Grp6, repeated 1 ... variable times: cb250KeyGrp6 trdMemb Trading Member cb250Rec, repeated 1 ... variable times: servFeeTypCod ServFeeTyp servFeeTypNam ServFeeTypName m membPrvDayServFeeAmntServFeePrevDayBal m servFeeCrtDayAmnt ServFeeCrtDayAmnt m servFeeAmnt ServFeeCrtMthBal m membPrvMthServFeeAmnt ServFeePrvMthBal m membYtdServFeeAmntServFeeYtdBal sumTrdMembPrvDayServFeeAmnt m Total Trans ServFee Per Trading Member: sumTrdServFeeCrtDayAmntm sumTrdServFeeAmnt m sumTrdMembPrvMthServFeeAmnt m sumTrdMembYtdServFeeAmntTotal Trans ServFee Per Instrument: sumInstMembPrvDayServFeeAmntm sumInstServFeeCrtDayAmnt m sumInstServFeeAmnt m sumInstMembPrvMthServFeeAmntm sumInstMembYtdServFeeAmntm sumAcctMembPrvDayServFeeAmntTotal ServFee Per Account: m sumAcctServFeeCrtDayAmnt m sumAcctServFeeAmnt m sumAcctMembPrvMthServFeeAmntm sumAcctMembYtdServFeeAmntm

m

EUR:

Total ServFee Per Trd Curr (XXX) in

sum Curr Memb Prv Day Serv Fee Amnt

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sumCurrServFeeCrtDay	Amnt	m			
sumCurrServFeeAmnt		m			
sumCurrMembPrvMthS	ServFeeAmnt	m			
sumCurrMembYtdServ	FeeAmnt	m			
sum User Memb Prv Day Ser	vFeeAmnt	m	(XML only)		
sumUserServFeeCrtDayA	mnt	m	(XML only)		
sumUserServFeeAmnt		m	(XML only)		
sumUserMembPrvMthSer	vFeeAmnt	m	(XML only)		
sum User MembYtd Serv Fe	eAmnt	m	(XML only)		
sumMembPrvDayServFeeAi		m	Total ServFe	ee Per Exchan	ige Member:
sumMembServFeeCrtDayAr	nnt	m			
sumMembServFeeAmnt		m			
sumMembPrvMthServFeeAi	mnt	m			
sumMembYtdServFeeAmnt		m			
<u> Text Report Structure</u>					
-	DII	77	. T	DII Thu	!г! п
Participant Participant Long Name	BU	BU	J Long Name	BU Ident:	user
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX XXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 9	99999 XXXXXX
rading Currency Exchange Rate Billing Cu	rrency				
XXX 9999999.99999999 XXX					
c Instrument					
XX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX	T. D. D. D. 1.0	Tug ID Date	0. 5.0 (11/15)	a. E. P. Wile I	o. Turk b
	vFeePrevDayBal Se	ervFeeCrtDayAmnt	ServFeeCrtMthBal	ServFeePrvMthBal	ServFeeYtdBal
XX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX					
xx xxxxxxxxxxx xxxxxxxxx xxxxxxxxxxxxx	99999999,99+	99999999.99+	99999999.99+	99999999.99+	99999999999999
Trading Member ServFeeTyp ServFeeTypName Ser XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999999999 999999999999999999999999	99999999.99+ 99999999.99+	99999999.99+	99999999,99+	9999999999999 999999999999999999999999
rading Member ServFeeTyp ServFeeTypName Ser XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999999999999999999999999999999999	99999999.99+	99999999.99+	99999999.99+	99999999999999999999999999999999999999
Crading Member ServFeeTyp ServFeeTypName Ser XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999999999999999999999999999999999	99999999.99+	99999999.99+	99999999.99+	99999999999999999999999999999999999999

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4.1.15 CB253 Specialist Service Fee XFS Overall Summary

Description This report provides specialists with the current and previous day's recompen-

sations in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month' recompensation and the current year-to-date recompensation

sum.

This report is available for each member acting as specialist on T7 Boerse

Frankfurt.

Frequency Daily.

cb253KeyGrp3

Availability This report is available for all members.

```
XML Report Structure
                                                   M/O Text Report Heading
cb253
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   o
    membId
                                                   O
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
    rptPrntRunDat
                                                   m
  cb253Grp, repeated 0 ... variable times:
    cb253KeyGrp
      participantGrp
         participant
                                                          Participant
                                                   m
         partLngName
                                                          Participant Long Name
                                                   m
    cb253Grp1, repeated 1 ... variable times:
       cb253KeyGrp1
         businessUnitGrp
           businessUnit
                                                          BU
                                                   m
           busUntLngName
                                                          BU Long Name
                                                   m
           business Unit Id\\
                                                          BU Identifier
                                                   m
       cb253Grp2, repeated 1 ... variable times:
         cb253KeyGrp2
                                                          User
         cb253Grp3, repeated 1 ... variable times:
```

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exchCurrTypCod m **Trading Currency** currTypCod Billing Currency m cb253Grp4, repeated 1 ... variable times: cb253KeyGrp4 acctTypGrp Ac m cb253Grp5, repeated 1 ... variable times: cb253KeyGrp5 mnemIsin product m Instrument instrumentMnemonic o isinCod cb253Grp6, repeated 1 ... variable times: cb253KeyGrp6 trdMemb m Trading Member cb253Rec, repeated 1 ... variable times: servFeeTypCod ServFeeTyp servFeeTypNam ServFeeTypName m membPrvDayServFeeAmnt ServFeePrevDayBal m servFeeCrtDayAmnt ServFeeCrtDayAmnt m servFeeAmnt ServFeeCrtMthBal m membPrvMthServFeeAmnt ServFeePrvMthBal m membYtdServFeeAmnt ServFeeYtdBal sumTrdMembPrvDayServFeeAmnt m Total ServFee Per Trading Member: sumTrdServFeeCrtDayAmnt sumTrdServFeeAmnt m sumTrdMembPrvMthServFeeAmnt m sum Trd MembYtd Serv Fee AmntsumInstMembPrvDayServFeeAmntTotal ServFee Per Instrument: m sumInstServFeeCrtDayAmnt m sumInstServFeeAmnt m sumInstMembPrvMthServFeeAmntsumInstMembYtdServFeeAmntsumAcctMembPrvDayServFeeAmnt Total ServFee Per Account: sumAcctServFeeCrtDayAmnt m sumAcctServFeeAmnt m sumAcctMembPrvMthServFeeAmntm sumAcctMembYtdServFeeAmnt m sum Curr Memb Prv Day Serv Fee AmntTotal ServFee Per Trd Curr (XXX) in m EUR:

m

sum Curr Serv Fee Crt Day Amnt

sumCurrServFeeAmnt m sumCurrMembPrvMthServFeeAmnt m sumCurrMembPrVayServFeeAmnt m sumCurrMembPrVayServFeeAmnt m (XML only) sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m	sumCurrServFeeAmnt m sumCurrMembPrvMthServFeeAmnt m sumCurrMembPrvDayServFeeAmnt m sumCurrMembPrvDayServFeeAmnt m (XML only) sumUserServFeeCriDayAmnt m (XML only) sumUserServFeeCriDayAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumWembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m s	T7 Release 9.0					
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SumCurrServFeeAmnt m sumCurrMembPrvMthServFeeAmnt m sumCurrMembPrvMthServFeeAmnt m sumUserMembPrvDayServFeeAmnt m (XML only) sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: SumMembPrvMthServFeeAmnt m sumMembPrvMth	SumCurrServFeeAmnt m sumCurrMembPrvMthServFeeAmnt m sumCurrMembPrvDayServFeeAmnt m sumCurrMembPrvDayServFeeAmnt m (XML only) sumUserServFeeCtrDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMth						
sumCurrServFeeAmnt m sumCurrMembPrvMthServFeeAmnt m sumCurrMembPrvDayServFeeAmnt m sumUserMembPrvDayServFeeAmnt m (XML only) sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthS	sumCurrServFeeAmnt m sumCurrMembPrvMthServFeeAmnt m sumUserMembPrvDayServFeeAmnt m sumUserMembPrvDayServFeeAmnt m sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m sumMembServFeeCrtDayAmnt m sumMembPrvMthServFeeAmnt sumMembPr	Production				_	
sumCurrMembPrvMthServFeeAmnt m sumUserMembPrvDayServFeeAmnt m sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m EUR: sumMembServFeeCrtDayAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembP	sumCurrMembPrvMthServFeeAmnt m sumCurrMembPrvDayServFeeAmnt m sumUserMembPrvDayServFeeAmnt m sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: sumMembServFeeAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmn	XML Report Descriptions					Page 8
sumCurrMembPrvMthServFeeAmnt m sumUserMembPrvDayServFeeAmnt m sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m EUR: sumMembServFeeCrtDayAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembP	sumCurrMembPrvMthServFeeAmnt m sumCurrMembPrvDayServFeeAmnt m sumUserMembPrvDayServFeeAmnt m sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumUserMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: sumMembServFeeAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt sumMembPrvMthServFeeAmn						
sumCurrMembYtdServFeeAmnt m (XML only) sumUserServFeeCrtDayAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembYtdServFeeAmnt m (XML only) sumUserMembYtdServFeeAmnt m (XML only) sumUserMembYtdServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: sumMembServFeeCrtDayAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembYtdServFeeAmnt m sumMembYtdServFeeAmnt m sext Report Structure rricipant Participant Long Name BU BU Long Name BU Identifier User xxxxx xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	sumCurrMembPtvDayServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserServFeeAmnt m (XML only) sumUserMembPtvMthServFeeAmnt m (XML only) sumUserMembPtvMthServFeeAmnt m (XML only) sumUserMembPtvMthServFeeAmnt m (XML only) sumUserMembPtvDayServFeeAmnt m (XML only) sumMembPtvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: sumMembServFeeCrtDayAmnt m sumMembPtvMthServFeeAmnt	sumCurrServFeeAmnt		m			
SumUserMembPrvDayServFeeAmnt	SumUserMembPrvDayServFeeAmnt			nt m			
SumUserServFeeCrtDayAmnt	SumUserServFeeCrtDayAmnt			m			
SumUserServFeeAmnt	SumUserServFeeAmnt	-		m	•		
sumUserMembPrvMthServFeeAmnt m (XML only) sumUserMembYtdServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: sumMembServFeeCrtDayAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m **Ext Report Structure** **Participant Participant Long Name BU BU Long Name BU identifier User** **XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXX	SumUserMembPtvMthServFeeAmnt	•	nnt	m	•		
sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: sumMembServFeeCrtDayAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m **Ext Report Structure** **Principant Participant Long Name BU Long Name BU Identifier User** **XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXX	sumMembPrvDayServFeeAmnt m (XML only) sumMembPrvDayServFeeAmnt m Total ServFee Per Exchange Member in EUR: sumMembServFeeCrtDayAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembYtdServFeeAmnt m sumM			m	•		
sumMembPrvDayServFeeAmnt m EUR: sumMembServFeeCrtDayAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m ext Report Structure exticipant Participant Long Name BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	sumMembPrvDayServFeeAmnt m EUR: sumMembServFeeCrtDayAmnt m sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembYtdServFeeAmnt Long Name BU Long Name BU Identifier User station of the sumMembYtdServFeeAmnt sumMembY			m	•		
### SumMembServFeeCrtDayAmnt	SumMembServFeeCrtDayAmnt				•		36 1 '
sumMembServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembYtdServFeeAmnt m sumMembYtdServFeeAmnt m Ext Report Structure urticipant Long Name BU BU Long Name BU Identifier User XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	sumMembPrvMthServFeeAmnt m sumMembPrvMthServFeeAmnt m sumMembYtdServFeeAmnt m ext Report Structure stricipant Participant Long Name BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	sumMembPrvDayServFeeAmnt		m		ee Per Exchan	ige Member in
sumMembPrvMthServFeeAmnt m ext Report Structure stricipant Participant Long Name BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	sumMembPrvMthServFeeAmnt m ext Report Structure cticipant Participant Long Name BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	sum Memb Serv Fee Crt Day Amnt		m			
SumMembYtdServFeeAmnt m Ext Report Structure BU Long Name BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Ext Report Structure BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	sum Memb Serv Fee Amnt		m			
Participant Participant Long Name BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	### Report Structure **Tticipant	sum Memb Prv Mth Serv Fee Amnt		m			
Exticipant Participant Long Name BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	### RECORD Name BU BU Long Name BU Identifier User XXXX	sum MembYtdServFeeAmnt		m			
Exticipant Participant Long Name BU BU Long Name BU Identifier User XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	### RECORD Name BU BU Long Name BU Identifier User XXXX						
XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-					
XXX XXX Instrument XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	AXXX XXX XXXX XXXXXXXXXXXXXXXXXXXXXXXX	articipant Participant Long Name	BU	BU	J Long Name	BU Ident	ifier User
XXXX XXX : Instrument :XX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX	Instrument X XXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX	XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX XXXXXXX	XX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	· (XXXXXXXXXXXXXXXXXXXX	 XXXXXXXX 9	99999 XXXXXX
XXXX XXX : Instrument :XX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX	Instrument X XXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX	rading Currency Billing Currency					
Instrument XX XXXXXXXXXX XXXXXXXXX XXXXXXXXXXXX	Instrument X XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXX						
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXX					
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	c Instrument					
rading Member ServFeeTyp ServFeeTypName ServFeePrevDayBal ServFeeCrtDayAmnt ServFeeCrtMthBal ServFeePrvMthBal ServFeeYtdBal XXXXX XXX XXXXXXXXXXXXXX 99999999.99+ 99999999.99+ 99999999.99+ 99999999	Adding Member ServFeeTyp ServFeeTypName ServFeePrevDayBal ServFeeCrtDayAmnt ServFeeCrtMthBal ServFeePrvMthBal ServFeeYtdBal XXXXX XXX XXXXXXXXXXXXXX 99999999.99+ 99999999.99+ 99999999.99+ 99999999						
XXXXX XXX XXXXXXXXXXXXXXXX 99999999.99+ 99999999.99+ 99999999.99+ 99999999	XXXXX XXX XXXXXXXXXXXXXX 99999999.99+ 99999999.99+ 99999999.99+ 99999999	XX XXXXXXXXXX XXXXXXXXX XXXXXXXXX					
otal ServFee Per Trading Member: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	cal ServFee Per Trading Member: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	rading Member ServFeeTyp ServFeeTypName Serv	FeePrevDayBal	ServFeeCrtDayAmnt	ServFeeCrtMthBal	ServFeePrvMthBal	ServFeeYtdBal
otal ServFee Per Instrument: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	cal ServFee Per Instrument: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	XXXXX XXX XXXXXXXXXXXXX	99999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999999999+
otal ServFee Per Account: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	cal ServFee Per Account: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	otal ServFee Per Trading Member:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	9999999999999+
otal ServFee Per Trd Curr (XXX) in EUR: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	cal ServFee Per Trd Curr (XXX) in EUR: 99999999.99+ 99999999.99+ 99999999.99+ 99999999	otal ServFee Per Instrument:	999999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999999999
		otal ServFee Per Account:	999999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999999999
ntal ServRee Per Exchange Member in RIIR: 99999999 99+ 99999999 99+ 09090909 90+ 9999999 90+		otal ServFee Per Trd Curr (XXX) in EUR:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	9999999999.99+
The second secon							
		otal ServFee Per Exchange Member in EUR:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999999+

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4.1.16 CB260 Specialist Service Fee Statement

Description This report is produced for specialists at the end of the month and gives

detailed data on the current month's service fees, order volume and order

quantity.

The accumulated service fees are divided into types and shown by instrument, account type and trader subgroup for each trading currency converted into billing currency per exchange member. This report provides also a sum of

order volume and number of orders per exchange member.

This report is available for each member acting as specialist on T7 Boerse

User

m

Frankfurt.

Frequency Monthly.

cb260KeyGrp2

user

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading cb260 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb260Grp, repeated 0 ... variable times: cb260KeyGrp participantGrp participant m **Participant** partLngName m Participant Long Name cb260Grp1, repeated 1 ... variable times: cb260KeyGrp1 <u>businessUnitGrp</u> businessUnit BU m busUntLngName BU Long Name m businessUnitId **BU** Identifier cb260Grp2, repeated 1 ... variable times:

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```
cb260Grp3, repeated 1 ... variable times:
        cb260KeyGrp3
           exch Curr Typ Cod \\
                                                      Trading Currency
                                                m
           currTypCod
                                                      Billing Currency
                                                m
        cb260Grp4, repeated 1 ... variable times:
           cb260KeyGrp4
             acctTypGrp
                                                      Ac
           cb260Grp5, repeated 1 ... variable times:
             cb260KeyGrp5
               mnemIsin
                 product
                                                m
                                                      Instrument
                 instrumentMnemonic
                                                0
                 isinCod
             cb260Grp6, repeated 1 ... variable times:
               cb260KeyGrp6
                 trdMemb
                                                m
                                                      Trading Member
               cb260Rec, repeated 1 ... variable times:
                 servFeeTypCod
                                                      ServFeeTyp
                                                m
                 servFeeTypNam
                                                      ServFeeTypNam
                                                m
                 servFeeCrtMthBal
                                                      ServFeeCrtMthBal
                                                m
                 orderVol
                                                      OrderVol
                                                m
                 ordrQty1
                                                      OrderQuant
                                                m
               sumTrdMembServFeeCrtMthBal\\
                                                      Total Per Trading Member:
                                                m
               sum Trd Memb Ordr Vol\\
               sumTrdMembOrdrQty
                                                m
                                                      Total Per Instrument:
             sumIsinServFeeCrtMthBal
                                                m
             sumInstOrdrVol\\
                                                m
             sumInstOrdrQty\\
                                                m
           sumAcctServFeeCrtMthBal
                                                      Total Per Account Type:
                                                m
           sumAcctOrdrVol
                                                m
           sumAcctOrdrQty
                                                m
         sumCurrServFeeCrtMthBal
                                                      Total Per Trd Curr (XXX) in EUR:
                                                m
         sumCurrOrdrVol
                                                m
         sumCurrOrdrQty
                                                m
  sumMembServFeeCrtMthBal
                                                      Total Per Exchange Member:
                                                m
  sumMembOrdrVol
                                                      Total Volume Per Exchange Member:
                                                m
                                                      Total Number Of Orders Per Exchange
  sumMembOrdrQty
                                                m
                                                      Member:
sumHseServFeeCrtMthBal\\
                                                      Total All Exchange Members:
                                                o
sumHseOrdrVol
                                                o
```

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sumHseOrdrQty		O			
Text Report Structure					
Participant Long Name	BU	:	BU Long Name	BU Ide:	ntifier User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX XXXXX	XXX XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	999999 XXXXXX
Trading Currency Billing Currency					
XXX XXX					
Ac Instrument					
XXX XXXXXXXXXX XXXXXXXXX XXXXXXXXXX					
Trading Member ServFeeTyp ServFeeTypNam S	ServFeeCrtMthBal 	OrderVol	OrderQuant		
XXXXX XXX XXXXXXXXXXXXXX	99999999.99+	XXXXXXXXXXXXXXXX	9,999,999,999,999		
Total Per Trading Member:	99999999.99+	9999999999999999	999999999999999999999999999999999999999		
Total Per Instrument:	99999999.99+	999999999999999999999999999999999999999	9999999999999		
Total Per Account Type:	99999999.99+	999999999999999999999999999999999999999	9999999999999		
Total Per Trd Curr (XXX) in EUR:	99999999.99+	999999999999999999999999999999999999999	9999999999999		
Total Per Exchange Member:	99999999.99+				
Total Volume Per Exchange Member:		999999999999999999999999999999999999999			
Total Number Of Orders Per Exchange Member	:		9999999999999		
Total All Exchange Members:	99999999.99+	99999999999.9999	9999999999999999999999		

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4.1.17 **CB263** Specialist Service Fee XFS Statement

Description This report is produced for specialists at the end of the month and gives

detailed data on the current month's recompensations, order volume and order

quantity.

The accumulated recompensations are divided into types and shown by instrument, account type and trader subgroup for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member.

This report is available for each member acting as specialist on T7 Boerse

User

m

Frankfurt.

Frequency Monthly.

user

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

cb263 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m cb263Grp, repeated 0 ... variable times: cb263KeyGrp participantGrp participant m **Participant** partLngName m Participant Long Name cb263Grp1, repeated 1 ... variable times: cb263KeyGrp1 **businessUnitGrp** businessUnit BU m busUntLngName BU Long Name m businessUnitId **BU** Identifier cb263Grp2, repeated 1 ... variable times: cb263KeyGrp2

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```
cb263Grp3, repeated 1 ... variable times:
        cb263KeyGrp3
           exch Curr Typ Cod \\
                                                      Trading Currency
                                                m
           currTypCod
                                                      Billing Currency
                                                m
        cb263Grp4, repeated 1 ... variable times:
           cb263KeyGrp4
             acctTypGrp
                                                      Ac
           cb263Grp5, repeated 1 ... variable times:
             cb263KeyGrp5
               mnemIsin
                 product
                                                m
                                                      Instrument
                 instrumentMnemonic
                                                0
                 isinCod
             cb263Grp6, repeated 1 ... variable times:
               cb263KeyGrp6
                 trdMemb
                                                m
                                                      Trading Member
               cb263Rec, repeated 1 ... variable times:
                 servFeeTypCod
                                                      ServFeeTyp
                                                m
                 servFeeTypNam
                                                      ServFeeTypNam
                                                m
                 servFeeCrtMthBal
                                                      ServFeeCrtMthBal
                                                m
                 orderVol
                                                      OrderVol
                                                m
                 ordrQty1
                                                      OrderQuant
                                                m
               sumTrdMembServFeeCrtMthBal\\
                                                      Total Per Trading Member:
                                                m
               sum Trd Memb Ordr Vol\\
               sumTrdMembOrdrQty
                                                m
                                                      Total Per Instrument:
             sumIsinServFeeCrtMthBal
                                                m
             sumInstOrdrVol\\
                                                m
             sumInstOrdrQty\\
                                                m
           sumAcctServFeeCrtMthBal
                                                      Total Per Account Type:
                                                m
           sumAcctOrdrVol
                                                m
           sumAcctOrdrQty
                                                m
         sumCurrServFeeCrtMthBal
                                                      Total Per Trd Curr (XXX) in EUR:
                                                m
         sumCurrOrdrVol
                                                m
         sumCurrOrdrQty
                                                m
  sumMembServFeeCrtMthBal
                                                      Total Per Exchange Member:
                                                m
  sumMembOrdrVol
                                                      Total Volume Per Exchange Member:
                                                m
                                                      Total Number Of Orders Per Exchange
  sumMembOrdrQty
                                                m
                                                      Member:
sumHseServFeeCrtMthBal\\
                                                      Total All Exchange Members:
                                                o
sumHseOrdrVol
                                                o
```

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sumHseOrdrQty		0	
Text Report Structure			
Participant Participant Long No	me BU	BU Long Name	BU Identifier User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 XXXXXX
Trading Currency Billing Currency Ac	Instrument		
XXX XXX XXX XXX	XXXXXXXXX XXXXXXXXXX	X XXXXXXXXXXX	
Trading Member			
XXXXX			
ServFeeTyp ServFeeTypNam ServFeeCrtMtl	Bal OrderVol	OrderQuant	
XXX XXXXXXXXXXXXX 99999999			
Total Per Trading Member: 99999999			
Total Per Instrument: 99999999	 99+ 99999999999.9999	999999999999999999	
Total Per Account Type: 99999999	 99+ 99999999999.9999		
Total Per Trd Curr (XXX) in 99999999	 99+ 99999999999.9999	999999999999999999	
Total Per Exchange Member: 99999999	 99+		
Total Volume Per Exchange Member:	999999999999999999999999999999999999999	-)	
Total Number Of Orders Per Exchange Memb	er:	999999999999	
Total All Exchange Members: 99999999	 99+ 99999999999.9999	999999999999999999	

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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 <u>rptHdr</u>

•	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	О
membId	О
membLglNam	О
rptPrntEffDat	m
rptPrntEffTim	О
rptPrntRunDat	m
rd110Grp, repeated 0 variable times:	

rd110KeyGrp

participantGrp

participant Participant m

partLngName Participant Long Name m

rd110Grp1, repeated 1 ... variable times:

rd110KeyGrp1

businessUnitGrp

businessUnit m BU

busUntLngName m BU Long Name businessUnitId **BU** Identifier m

<u>rd110Grp2</u>, repeated 1 ... variable times:

rd110KeyGrp2

user Trader o userNumericId Trader Id o

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rd110Grp3, repeated 1 variable times:		
rd110KeyGrp3		
recTypCod	m	(XML only)
<u>rd110Rec1</u> , repeated 0 variable times:		•
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd date
updTim	m	Upd Time
prvUpdDat	O	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	O	Previous Value
audtValAfter	O	New Value
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
tot User Upd Cod Add	O	Total User Add
totUserUpdCodChg	O	Total User Change
tot User Upd Cod Del	O	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	О	Total Participant Add
totParticipantUpdCodChg	О	Total Participant Change
totParticipantUpdCodDel	O	Total Participant Delete

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Text Report Structure

Participant	Participant I	ong Name	BU]	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXX XXXXXXX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX 999999
Trader Trade	r Id					
XXXXXX 999	9999					
	UpdCod Upd date Upd Ti New Value		Fiel		Previous Va	Lue
XXXXXXXXXXX	XXXXXX 31-12-09 23:59: XXXXXXXXXXXXXXXXXXXXXXXX	59 31-12-09			X XXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX
SecuAdmin T	UpdCod Upd Date Upd Ti	me PrvUpdDat	MktGrp	Role		
XXXXXXXXXXX	XXXXXX 31-12-09 23:59	59 31-12-09	XXXXXXXX XXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXX	
SecuAdmin T	UpdCod Upd Date Upd Ti	me PrvUpdDat :	TES Type TES E	ligibility		
XXXXXXXXXX X	XXXXXX 31-12-09 23:59	59 31-12-09	XXXXX	Х		
Total User Ad	dd	99,999				
Total User Ch	nange	99,999				
Total User De	elete	99,999				
Total Busines	ss Unit Add	99,999				
Total Busines	ss Unit Change	99,999				
Total Busines	ss Unit Delete	99,999				
Total Partic	ipant Add	99,999				
Total Partic	ipant Change	99,999				
Total Partic	ipant Delete	99,999				

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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.

Category

o

Frequency Daily.

category

Availability This report is available for all members.

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

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	usrGroup	0	Grp
	level	0	Lvl
	logNam	0	Login
	isUSFlg	0	US
	allowNonCCPTrading	O	NonCCP
	tacEligibility	O	TAC Eligibility
	effStatus	O	EffSts
	delProtected	O	DelProt
	enableProprietaryAcct	O	Enable P Acct
	enableAgencyAcct	O	Enable A Acct
	enableMarketMakingAcct	O	Enable M Acct
	enableRisklessPrincipalAcct	O	Enable R Acct
	enableIssuerAccount	O	Enable Iss Acct
	maxOrderValue	O	MaxOrdrVal
	maxOrdrQty	O	MaxOrdrQty
	userRiskGroup	0	User Risk Group
	settlAcct	O	Settl Acct
	settlLocat	O	Settl Loc
	prefSettlAcct	0	Pref Settl Acct
	prefSettlLocat	0	Pref Settl Loc
r	d115Grp3, repeated 0 variable times:		
	<u>rd115KeyGrp3</u>		
	mktGrpNam	m	MktGrp
	rd115Rec2, repeated 0 variable times:		
	entRole	m	Role
<u>r</u>	d115Grp4, repeated 0 variable times:		
	tesType	m	TES Type
	tesEligibility	m	TES Eligibility

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XML F	Report Refere	nce Manual				Vers. 90.3.3
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		ntiono			_	
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Text R	Report Structi	<u>ıre</u>				
Participa	ant Parti	cipant Long Name	BU	BU Long Name	BU Identi	fier
XXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXXXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX 99	9999
Trader T	rader Id					
XXXXXX	000000					
	Category	Grp Lvl Login (Enable R Acct Enable		gibility EffSts DelProt Enabl MaxOrdrVal MaxOrdr		
		Settl Acct		Settl Loc Pref Settl Acct	-	Pref Settl Loc
XXXXXXXXX			. X	X X X	Х Х	
				 999,999.99999999+ 999999999.9		-
		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXX XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX	XXXXX
MktGrp						
XXXXXXXX						
	Role					
XXXXXXXX	XXXXXXXXXXXXXXXXXX	XXXX				
TES Type	TES Eligibility					
XXXXX	Х					

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

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<u>rd120Rec</u>, repeated 1 ... variable times:

mktGrpNam MktGrp m product Prod m updCod UpdCod m updDat Upd Date m Upd Time updTim m secuAdminCod SecuAdmin m prvUpdDat PrvUpdDat o updtFldNam m FieldName audtValBefore Previous Value o audtValAfterNew Value o totUserUpdCodAddTotal User Add o tot User Upd Cod ChgTotal User Change o tot User Upd Cod DelTotal User Delete o tot BUUpd Cod Addm Total Business Unit Add totBUUpdCodChg Total Business Unit Change totBUUpdCodDel Total Business Unit Delete m tot Participant Upd Cod AddTotal Participant Add o tot Participant Upd Cod Chgo **Total Participant Change** tot Participant Upd Cod DelTotal Participant Delete o

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AME Report Descriptions		
Text Report Structure		
Participant Participant Long Name BU	BU Long Name	BU Identifier
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		x 999999
Trader Trader Id		
XXXXXX 999999		
MktGrp Prod UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat New Value	FieldName	Previous Value
XXXXXXXX XXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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	

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4.2.4 **RD125 User Transaction Size Limit Status**

Description The report provides the state of the trader product and trader product market

group assignments which is effective after the end-of-day processing.

Additionally, the report lists the corresponding maximum order quantities per trader and product. As the transaction size limits of a trader are not validated against the limits of the business unit the trader belongs to, additional fields show the information about the effective transaction size limits of the trader. Assignments and quantities applying to the business unit overall are indicated

Trader

o

by leaving the user blank.

This report is available only for derivative markets.

Frequency Daily.

user

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

rd125 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId membLglNam o rptPrntEffDat m rptPrntEffTim 0 rptPrntRunDat m rd125Grp, repeated 0 ... variable times: rd125KeyGrp participantGrp participant m Participant partLngName Participant Long Name m rd125Grp1, repeated 1 ... variable times: rd125KeyGrp1 **businessUnitGrp** businessUnit BU m busUntLngName m BU Long Name businessUnitId **BU** Identifier rd125Grp2, repeated 1 ... variable times: rd125KeyGrp2

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userNumericId	О	Trader Id
rd125Rec, repeated 1 variable times:		
mktGrpNam	m	MktGrp
product	m	Prod
maxOrdrQty	m	MaxOrdQty
max Cal Sprd Qty	m	MaxCalSprdQty
maxTESQty	m	Max TES Qty
effMaxOrdrQty	m	EffMaxOrdQty
eff Max Cal Sprd Qty	m	EffMaxCalSprdQty
effMaxTESQty	m	EffMaxTESQty
totUserProd	0	Total Assigned Products

Text Report Structure

Participan	nt Parti	icipant Long 1	Name	BU	BU Long Name	BU	Identifier	
XXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXX XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	999999	
Trader Tra	nder Id MktGrp EffMaxTESQty	Prod	MaxOrdQty	MaxCalSprdQty	Max TES Qty	EffMaxOrdQty	EffMaxCalSprdQty	
	999999 XXXXXXX 99,999,999.9999	XXXXXXXXXXX	999,999,999.999	 99 999,999,999.9999	999,999,999.9999	999,999,999.9999	999,999,999.9999	
Total Assi	gned Products						99,999	

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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.

updTim

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd130</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
<u>rd130Grp</u> , repeated 0 variable times:		
rd130KeyGrp		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
<u>rd130Grp1</u> , repeated 1 variable times:		
rd130KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>rd130Grp2</u> , repeated 1 variable times:		
rd130KeyGrp2		
tradeEnrichmentRuleId	m	Rule ID
<u>rd130Rec</u> , repeated 1 variable times:		
updCod	m	UpdCod
updDat	m	Upd Date
1		T.T. 1 (77)

m

Upd Time

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XML Report Reference Manual				V	ers. 90.3.3
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secuAdminCod		m	SecuAdmin		
prvUpdDat		0	PrvUpdDat		
updtFldNam		m	Field Name		
audtValBefore		0	Previous value		
audtValAfter		0	New value		
totBUUpdCodAdd		m	totBUUpdCodAdd	l	
totBUUpdCodChg		m	totBUUpdCodChg		
totBUUpdCodDel		m	totBUUpdCodDel		
totParticipantUpdCodAdd		0	totParticipantUpd(CodAdd	
totParticipantUpdCodChg		0	totParticipantUpd(CodChg	
totParticipantUpdCodDel		0	totParticipantUpd(CodDel	
<u>Text Report Structure</u>					
Participant Participant Long Name	BU]	BU Long Name	BU Identifier	Rule ID
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XXXXXXX XXXXXXX	XXXXXXX	KXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	99999
UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat New value	Field Name		Previous value		
XXXXXX 31-12-09 23:59:59 XXXXXXXXXX 31-12-09 XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 (XXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX		XXXXXXXX	
totBUUpdCodAdd 99,999					
totBUUpdCodChg 99,999					
totBUUpdCodDel 99,999					
totParticipantUpdCodAdd 99,999					
totParticipantUpdCodChg 99,999					
totParticipantUpdCodDel 99,999					

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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

Valid

Text 1

Account Name

Ac

m

o

o

o

by rule.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd135</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
rd135Grp, repeated 0 variable times:		
rd135KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd135Grp1, repeated 1 variable times:		
rd135KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>rd135Grp2</u> , repeated 1 variable times:		
rd135KeyGrp2		
tradeEnrichmentRuleId	m	Rule ID

rd135Rec, repeated 1 ... variable times:

validityFlg

accountName

account

freeText1

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freeText2		0	Text 2			
freeText3		0	Text 3			
freeText4		0	Text 4			
opnClsCod		0	0			
clearingTakeUpMember		0	TakeUpMbr			
cooperationPartner		0	Coop Part.			
ordOriginFirm		0	Ext.Memb.			
beneficiary		0	Beneficiary			
totBURules		0	Total Defined	Rules		
totbordies		O	Total Defined	Ruics		
Text Report Structure						
Participant Long Name	BU	В	U Long Name	BU Ide	ntifier Rul	e ID
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXX	XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	999999 9	9999
Valid Ac Account Name Text Beneficiary	l Text 2	Text 3	Text 4	0 TakeUpMbr	Coop Part.	Ext.Memb.
X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X X XXXXXXXXX	XXX XXXXXXXXXXXXXXX	X X XXXXX	XXXX	XXXXXXX
Total Defined Rules 99999						

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4.2.7 RD180 Auto Approval Rule Maintenance

Description This report provides an overview of all changes made to the auto approval

rules for a user i.e. deletions, additions and modifications during the day.

Rule ID

Rule Name

m

m

This report is available for cash and derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd180</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	o	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	O	
rptPrntRunDat	m	
<u>rd180Grp</u> , repeated 0 variable times:		
rd180KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
<u>rd180Grp1</u> , repeated 1 variable times:		
rd180KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>rd180Grp2</u> , repeated 1 variable times:		
rd180KeyGrp2		
user	О	Trader
userNumericId	0	Trader Id
<u>rd180Grp3</u> , repeated 1 variable times:		
rd180KeyGrp3		
		D 1 ID

auto Appr Rule Id

auto Appr Rule Name

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rd180Rec, repeated 1 ... variable times:

updCod UpdCod m updDat Upd Date m updTim Upd Time m secuAdminCodSecuAdmin m prvUpdDatPrvUpdDat o updtFldNamFieldName m audtValBefore Previous Value New Value audtValAftertotUserUpdCodAddTotal User Add o totUserUpdCodChgTotal User Change o tot User Upd Cod DelTotal User Delete o tot BUUpd Cod AddTotal Business Unit Add m totBUUpdCodChg Total Business Unit Change m tot BUUpd Cod Delm Total Business Unit Delete tot Participant Upd Cod AddTotal Participant Add o tot Participant Upd Cod Chg**Total Participant Change** o tot Participant Upd Cod DelTotal Participant Delete o

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Participant	Participant Long Name	BU E	BU Long Name	BU Identifier
XXXXX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXXXXXXX XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
Trader Trader Id				
XXXXXX 999999				
Rule ID	Rule Name			
999999999999999999999999999999999999999	 9999	XXXX		
UpdCod Upd Date New Value	Upd Time SecuAdmin PrvUpdDat e	FieldName	Previous Value	
	23:59:59 XXXXXXXXXXX 31-12-09 :			XXXXXXXX
Total User Add		99,999)	
Total User Change	e	99,999)	
Total User Delete	e	99,999)	
Total Business Un	nit Add	99,999		
Total Business Un	nit Change	99,999	-	
Total Business Un	nit Delete	99,999)	
Total Participant		99,999)	
Total Participan	t Change	99,999	-)	
Total Participant		99,999	-)	

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4.2.8 RD185 Auto Approval Rule Status

auto Appr Rule Id

auto Appr Rule Name

Description This report provides details of the auto approval rules set-up for each user of

the Business Unit.

This report is available for cash and derivative markets.

Frequency Daily

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd185</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	O	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
<u>rd185Grp</u> , repeated 0 variable times:		
rd185KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd185Grp1, repeated 1 variable times:		
rd185KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd185Grp2, repeated 1 variable times:		
rd185KeyGrp2		
user	О	Trader
userNumericId	O	Trader Id
rd185Grp3, repeated 1 variable times:		
rd185KeyGrp3		

Rule ID

Rule Name

m

m

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rd185Rec, repeated 1 ... variable times:

initiatingUser o Initiator mktGrpNam o MktGrp product o Prod tesType o Type

instrumentType o Instrument Type clientKey o Enrichment Rule ID

account o AC

beneficiary o Beneficiary clientIdentifier o Client Identifier riskReduction o CommHedgFlg

customerInstr o C

execIdentifieroExec IdentifierexecQualifieroExec QualifierordOriginFirmoOrgFirm.

flexAcctInfo o Flex Account Info

 freeText1
 o
 Text 1

 freeText2
 o
 Text 2

 freeText3
 o
 Text 3

 freeText4
 o
 Text 4

investIdentifier o Invest Identifier investQualifier o Invest Qualifier liqProvActivity o Liq Prov Activity maxTradeQty o Max Trade Quantity maxTradeValue o Max Trade Value

opnClsCod o OC originCountryCode o OCC

complianceInfooCompliance InfoskipQtyCheckoSkip Qty CheckskipValueCheckoSkip Value CheckclearingTakeUpMemberoTake Up Mbr

tradingCapacity o TC

dmaFlg o DMA Flag

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Text Report Structure	
Participant Participant Long Name BU BU Long Name BU	Identifier
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
Trader Trader Id Rule ID Rule Name	
XXXXXX 999999 9999999999999 XXXXXXXXXX	
Initiator MktGrp Prod Type Instrument Type Enrichment Rule ID AC Beneficiary Client Identifi Exec Identifier Exec Qualifier OrgFirm. Flex Account Info Text 1 Te Text 4 Invest Identifier Invest Qualifier Liq Prov Activity Max Trade Quantity M Compliance Info Skip Qty Check Skip Value Check Take Up Mbr TC DMA Flag	xt 2 Text 3
XXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXX

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4.2.9 RD190 SRQS Respondent Assignment Maintenance

Description This report provides an overview of all changes made to the enrollment of

users as respondents including Smart functionality for Eurex EnLight i.e.

UpdCod

m

deletions, additions, and modifications during the day.

This report is available only for derivative markets.

Frequency Daily.

updCod

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd190</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	O	
membId	O	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	O	
rptPrntRunDat	m	
<u>rd190Grp</u> , repeated 0 variable times:		
rd190KeyGrp		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
<u>rd190Grp1</u> , repeated 1 variable times:		
rd190KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>rd190Grp2</u> , repeated 1 variable times:		
rd190KeyGrp2		
user	O	Trader
userNumericId	О	Trader Id
rd190Rec, repeated 1 variable times:		
product	m	Prod

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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
tot User Upd Cod Add	O	Total User Add
tot User Upd Cod Chg	O	Total User Change
tot User Upd Cod Del	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

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XML Report Reference Manual		Vers. 90.3.3
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Text Report Structure		
Participant Participant Long Name BU	BU Long Name	BU Identifier
	 XXX XXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXX 999999
Trader Trader Id 		
XXXXXX 999999		
Prod UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat New Value	FieldName	Previous Value
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
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	

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4.2.10 RD195 SRQS Respondent Assignment Status

Description This report provides details of the all the users from the Business Unit which

are enrolled as respondents for Eurex EnLight including enrollment for the

Smart functionality.

This report is available only for derivative markets.

Frequency Daily.

register Smart

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd195</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
rd195Grp, repeated 0 variable times:		
rd195KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd195Grp1, repeated 1 variable times:		
rd195KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd195Grp2, repeated 1 variable times:		
rd195KeyGrp2		
user	О	Trader
userNumericId	0	Trader Id
rd195Rec, repeated 1 variable times:		
product	m	Prod

m

SmartFlag

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XML Report Refe	rence Manual			Vers.	90.3.3
Duadoration					1 2020
Production				-	1.2020
XML Report Desc	criptions			Pa	age 121
Text Report Struc	<u>cture</u>				
-	cture rticipant Long Name	BU	BU Long Name	BU Identifier	
			BU Long Name		
Participant Par	rticipant Long Name XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		·		

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4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

Description This report lists for each product and each complex instrument type, the

complex and the flexible instruments available at the beginning of the day or

created during the day.

Reports are split per Product, Instrument Type and Sub-Type (when it exists)

and sorted per Instrument.

For each complex instrument, the report lists the instrument mnemonic, the number of legs, and for each leg, the leg mnemonic and the corresponding

side and ratio

For Option Volatility Strategies, the underlying leg (underlying product, side,

ratio and mnemonic) and the underlying price are additionally listed.

For Flexible Instruments, a distinction is done between flexible Futures and flexible Options for which the full instrument definition is provided.

This report is available only for derivative markets.

Frequency Daily

Availability This report is available for all members.

CRE Area Public.

XML Report Structure M/O Text Report Heading

ta113 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey O membId O membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tall3Grp, repeated 0 ... variable times: ta113KeyGrp <u>instrumentTypGrp</u>

product m Product instrumentType m InstType

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

T7 Release 9.0			
XML Report Refer	rence Manual		Vers. 90.3.3
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XML Report Desc	riptions		Page 124
Product InstType Su			
Instrument ID	Instrument Mnemonic	Legs	
999999999999999999999 XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX 99	

FlxContract

XXXX XXXXXXXXXXX 31-12-09 99999.9999 9 X XXXXXXXXXXXXXXXXXXX XXXX

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

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4.3.2 TA114 Variance Futures Parameter

Description This daily report keeps track of the variance futures parameters approved by

Market Supervision for all trading dates at the end of each trading day.

The report is split per product and instrument, listing variance futures parameters on product level and information on each historical trading date on

instrument level.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

CRE Area Public.

XML Report Structure

M/O Text Report Heading

<u>ta114</u>

<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membId	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
ta114Grp, repeated 0 variable times:	
ta114KeyGrp	

product m Product

nextTradDat m Next Trading Date

prodHistoryGrp, repeated 1 ... variable times:

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

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

instKeyGrp

instrumentId m Instrument ID

T7.D.L. 0.0	
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Instrument Mnemonic instrumentMnemonic o expDat **Expiration Date** m instHistoryGrp, repeated 1 ... variable times: instTradDat Inst Date m clearingPriceOffset Price Offset m total No Trading DaysTday m elapsedNoTradingDays Eday m standardVar Standard Var m standardVola Std Vol m realisedVar Realised Var m realisedVola Rea Vol m UndPrc underlyingPrice m expRat expRat m discFactor DiscFactor m ARMVM armvm settlementVola Sett Vol settlementPrc m Settlement Prc instManual IM m

Text Report Structure

999.99 999999.9999 X

Product Next Tradi	ng Date					
XXXXXXXXXXX 31-12-	09					
Prod Date Default Offse	t VegaUn Ann UndClsPrc OvnRat	PM				
31-12-09 999999.99999	9 99999999 999 9,999.99999+ +99.9999) Х				
Instrument ID	Instrument Mnemonic	Expiration Date				
999999999999999999999 XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX 31-12-09				
	Tday Eday Standard Var Std Vol Real tlement Prc IM	lised Var Rea Vol	UndPrc	expRat	DiscFactor	ARMVM
31-12-09 999999.999999	9999 9999 999999,999999 999.99 9999	999.999999 999.99	9999.99999+	+99.9999	9.999999999	+999999.999999

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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

fundingDays

M/O Text Report Heading

FD

m

		<u></u>
<u>ta115</u>		
<u>rptHdr</u>		
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	О	Prod Date
annualisationFactor	m	Ann
businessDayOffset	m	BDO
daySettlDate	m	Settl Date

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-		
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	0	R-Factor
ta115InstrumentGrp, repeated 0 variable tin	mes:	
<u>instKeyGrp</u>		
instrumentId	m	Instrument ID
instrumentMnemonic	0	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 Under Close R-Factor	Acc Funding	Distri Index Day Distribu Acc Distribu
31-12-09 999 +99 31-12-09 99 +999999.999999 +999999.999999 + +9999.99999999 9999.99999999	999999,999999	
Instrument ID Instrument Mnemonic E	xpiration Date	
	31-12-09	

31-12-09 31-12-09 9999 +9999.9999999 +9999.9999999 +999999.999999 +999999.999999 +999999.999999

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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

<u>ta116</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	О
membId	O
membLglNam	O
rptPrntEffDat	m
rptPrntEffTim	O
rptPrntRunDat	m

 $\underline{\text{ta116Grp}}$, repeated $0 \dots \text{variable times}$:

ta116KeyGrp

tall6Grp1, 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

<u>ta116GrpRec</u>, repeated 1 ... variable times:

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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	Instrument Id	Instrument Mnemonic	CntrYear	CntrMonth	CP	Strike Price	VerNum
XXXXXXXXXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999	99	XXXX	999999.9999	9

SplitPos	Product	Instrument Id	Instrument Mnemonic	CntrYear	CntrMonth	CP	Strike Price	VerNum
99 1	·	9999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999	99	XXXX	999999.9999	9

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4.4 **TC Transactions Cash Market**

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

Trader

m

product, instrument type, instrument ID and request time.

This report is available only for cash markets.

Frequency Daily.

user

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

```
tc230
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  tc230Grp, repeated 0 ... variable times:
    tc230KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    tc230Grp1, repeated 1 ... variable times:
       tc230KeyGrp1
         businessUnitGrp
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
       tc230Grp2, repeated 1 ... variable times:
         tc230KeyGrp2
```

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tc230Grp3, repeated 1 ... variable times:

tc230KeyGrp3

 $reqType \hspace{1.5cm} m \hspace{1.5cm} Type$

tc230Grp4, repeated 1 ... variable times:

 $\underline{tc230KeyGrp4}$

 $\begin{array}{cccc} product & m & Product \\ instrumentType & m & InstType \end{array}$

instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

tc230Rec, repeated 1 ... variable times:

 $\begin{array}{cccc} \text{reqTime} & & m & \text{Time} \\ \text{buyCod} & & \text{o} & \text{B/S} \\ \text{reqQty} & & \text{o} & \text{Quantity} \end{array}$

Text Report Structure

Participant]	Participant Long Name	BU	BU Lor	ng Nar	ne	BU Identifier	Trader	Туре
XXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXX)	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX	XXX
Product	InstType	Instrument Id	Instrument Mnemonic	Time	B/S	Quantity			
XXXXXXXXXXXXX	·	999999999999999999999999999999999999	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXX	XXXX	9999999999.9999			

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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. This report is available only in XML format.

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
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    o
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  tc540Grp, repeated 0 ... variable times:
    tc540KeyGrp
       participantGrp
         participant
                                                          Participant
                                                    m
         partLngName
                                                          Participant Long Name
                                                    m
    tc540Grp1, repeated 1 ... variable times:
       tc540KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                          BU
                                                    m
           busUntLngName
                                                    m
                                                          BU Long Name
           businessUnitId
                                                          BU Identifier
                                                    m
         sessionId
                                                          (XML only)
                                                    m
       tc540Grp2, repeated 1 ... variable times:
         tc540KeyGrp2
                                                          (XML only)
           user
                                                    m
         tc540Grp3, repeated 1 ... variable times:
```

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tc540KeyGrp3

<u>instrumentGrp</u>

ordrPrtFilCod

Product product m instrumentType InstType m instrumentId Instrument Id m instrumentMnemonic Instrument Mnemonic o isinCod isinCod o wknNo wknNo o instNam o Instrument Name currTypCod (XML only) m

tc540Rec, repeated 1 ... variable times:

time18 (XML only) m exchangeOrderId o (XML only) versionNo (XML only) O clientIdentifier (XML only) o investIdentifier (XML only) o investQualifier (XML only) o execIdentifier (XML only) o execQualifier (XML only) o liqProvActivity (XML only) o regOrderEvent(XML only) o activity (XML only) m reason (XML only) m buyCod (XML only) o ordrTyp (XML only) o ordrQty o (XML only) initDispQty (XML only) o randLowQty (XML only) \mathbf{o} randHighQty (XML only) o limOrdrPrc (XML only) o stopPrice (XML only) o trailStopAbsPrice (XML only) o trailStopPricePct (XML only) o execQty (XML only) o execPrc (XML only) o volDiscPrc (XML only) o matchType (XML only) o matchStep (XML only) o dealItem o (XML only)

(XML only)

o

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triggered	0	(XML only)
inactivated	0	(XML only)
pendingDeletion	0	(XML only)
persistent	0	(XML only)
tradingRestriction	0	(XML only)
tacFlg	0	(XML only)
entryDate	0	(XML only)
entryTime	0	(XML only)
priorityDate	0	(XML only)
priorityTime	0	(XML only)
timeValidity	0	(XML only)
expiryDate	0	(XML only)
userOrdrNum	0	(XML only)
freeText2	0	(XML only)
text	0	(XML only)
businessUnit	0	(XML only)
enteringUser	0	(XML only)
clientRef	0	(XML only)
tradingCapacity	0	(XML only)
tradeEnrichmentRuleId	0	(XML only)
sideLiquidityInd	0	(XML only)
fixClOrdId	0	(XML only)
MatchInstCrossId	0	(XML only)
qrsQuoteId	O	(XML only)
dmaFlg	O	(XML only)

Text Report Structure

This report is available only in XML format.

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4.4.3 TC545 Daily TES Maintenance

Description For each exchange member, this report lists the T7 Entry Service (TES)

activity.

In this report following TES trades are listed:

- LIS Trades.- OTC Trades.

The initiating user of a TES trade can see all sides' activities but without the corresponding ClearingInfo which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per

BU Identifier

time.

This report is available only for cash markets.

Frequency Daily.

businessUnitId

tc545Grp2, repeated 1 ... variable times:

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 membLglNamrptPrntEffDat m rptPrntEffTimo rptPrntRunDat m tc545Grp, repeated 0 ... variable times: tc545KeyGrp participantGrp participant m Participant partLngName Participant Long Name m tc545Grp1, repeated 1 ... variable times: tc545KeyGrp1 <u>businessUnitGrp</u> businessUnit BU m busUntLngName BU Long Name m

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port Descriptions		
tc545KeyGrp2		
user	m	User
tc545Grp3, repeated 1 variable times:		0.501
tc545KeyGrp3		
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	0	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	В
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
<u>onBehalfGrp</u>		
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

Trader

m

sideTrader

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S	ideStatus	m	Sts
a	pprovalTime	0	Appr Time
<u>te</u>	c545SideClearingInfo		
	clientIdentifier	O	Client Identifier
	investIdentifier	0	Invest Identifier
	investQualifier	O	Invest Qualifier
	execIdentifier	O	Exec Identifier
	execQualifier	0	Exec Qualifier
	liqProvActivity	0	LiqProvActivity
	regOrderEvent	0	RegOrderEvent
	tradingCapacity	0	TC
	freeText1	0	Text 1
	freeText2	O	Text 2
	freeText4	O	Text 4

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Text Report Structure	
Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Парх	
User	
XXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXX XXXXXXXX 999999999999999999	
Time Segment MIC TES ID Type Act Initiator User B Description Pr Clos Time Entry Time Exec Time Settlement Date Neg Ev ID Deal ID BU Obo BU Obo Long Name Trader Obo	ice ExchRat
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Side ID Size B/S Bus Unit Trader Sts Appr Time Client Identifier Inves Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity RegOrderEvent TC Text 2 Text 4	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

XXXXXXXXXXX XXXXXXXXXXXXXXXX

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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
                                                         Participant
                                                   m
         partLngName
                                                         Participant Long Name
                                                   m
    tc550Grp1, repeated 1 ... variable times:
      tc550KeyGrp1
         businessUnitGrp
           businessUnit
                                                         BU
                                                   m
           busUntLngName
                                                         BU Long Name
                                                   m
           businessUnitId
                                                          BU Identifier
                                                   m
      tc550Grp2, repeated 1 ... variable times:
         tc550KeyGrp2
                                                         Trader
```

tc550Grp3, repeated 1 ... variable times:

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tc550KeyGrp3

<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

currTypCod m Currency

tc550Rec, repeated 1 ... variable times:

exchangeOrderId Order ID m versionNo Version No m clientIdentifier Client Identifier o investIdentifier Invest Identifier o investQualifier **Invest Qualifier** o execIdentifier Exec Identifier execQualifier **Exec Qualifier** o liqProvActivity LiqProvActivity o

 $\begin{array}{cccc} buyCod & m & B \\ \\ ordrTyp & m & Typ \\ \\ ordrQty & m & Size \\ \end{array}$

initDispQty o InitialDisplayQty randLowQty o RandomLowQty randHighQty o RandomHighQty

limOrdrPrc o LimPrc stopPrice o TrgPrc

trailStopAbsPrice o TrailingStopAbsPrice trailStopPricePct o TrailingStopPricePct

execQty ExecQty o volDiscPrc VDO Prc o triggered Trg o P persistent o tradingRestriction Res o tacFlg **TaCFlag** o entryDate **Entry Date** m entryTime **Entry Time** m priorityDate Priority Date m priorityTime m Priority Time

timeValidity m Exp

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ex	piryDate	o	Expiry Date	
	erOrdrNum	0	UsrOrdrNmbr	
fre	eeText2	O	Text 2	
tex	xt	0	Text	
tra	adingCapacity	m	TC	
cli	ientRef	0	ClientRef	
se	ssionId	m	Session	
fix	«ClOrdId	0	FixClOrdId	
M	atchInstCrossId	0	SMP-ID	
dn	naFlg	0	DMA	
open	BuyOrders	m	Total Open Buy Order	rs .
open	BuyVolume	m	Total Open Buy Volum	ne
open	SellOrders	m	Total Open Sell Order	s
open	SellVolume	m	Total Open Sell Volun	ne
Text Report Stri	<u>ucture</u>			
Participant !	Participant Long Name BU	В	U Long Name BU I	dentifier Trader
Product InstType Instrume	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	ent Mnemonic	isinCod wknNo	999999 XXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	AAAAAAAAAAAAA	nnanan haannananana haadanan	
	Version No Client Identifier Invest LiqProvActivity B Typ Si TrgPrc TrailingStopAbsPrice Traili Entry Time Priority Date Priori TC ClientRef Session FixCl	ze InitialDispla ngStopPricePct ty Time Exp OrdId	yQty RandomLowQty Rando ExecQty VDO Prc Trg Expiry Date UsrOrdrNmbr	mHighQty LimPrc P Res TaCFlag Entry Date Text 2 Text
	999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999 9999.99 XXXXXXXXXXXXXXXXXXXX	9999 999,999,999,999 999,999, 99999999,9999 9999,9999+ XXX 31-12-09 XXXXXXXXXXXXXXXX	999.9999 9999.99999+
Total Open Buy Orders	999,999,999			
Total Open Buy Volume	999,999,999.9999			
Total Open Sell Orders	s 999,999,999			
Total Onen Cell Volum	e 999,999,999.9999			

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4.4.5 TC600 Xetra EnLight Maintenance

Description

For each exchange member, this report lists the Daily Xetra EnLight activity. The report contains all the details of the Negotiation Event and Xetra EnLight Deals.

For the requester following details are present:

- All the details of the Negotiation Event.
- Quotes sent by all the respondents to the Xetra EnLight.
- All the Deals generated on Xetra EnLight including own clearing and MiFID fields and the Top of Book information.

For the respondent following details are present:

- Negotiation Event details which were shown to respondent
- Quotes sent by the respondent for a particular Negotiation Event along with the learing and MiFID fields.
- Deals done on Xetra EnLight by the respondent including own clearing and MiFID fields and the Top of Book information.

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

This report is available only for cash markets.

Frequency

Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

<u>tc600</u>		
<u></u> <u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	O	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
tc600Grp, repeated 0 variable times:		
tc600KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc600Grp1, repeated 1 variable times:		

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tc600KeyGrp1

<u>businessUnitGrp</u>

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:

 $\begin{array}{cccc} time 18 & m & Time \\ eventActivity & m & Act \end{array}$

eventGrpX, repeated 0 ... variable times:

eventStatus o Status

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

requesterGrp, repeated 0 ... 1 times:

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

instrumentGrp, repeated 0 ... 1 times:

product m Product
instrumentType m InstType
instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod wknNo o wknNo

instNam o Instrument Name

eventSide o Negotiation Event Side

eventOverallQty o Negotiation Event Overall Quantity

noOfRespondents o Number of Respondents

bidPrcoBid PriceofferPrcoOffer PricesettlDatoSettlement Date

eventExpiryTime o Negotiation Event Expiry Time

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escriptions		
enableSmart		Enable Smart
	0	
regOrderEvent	0	RegOrderEvent Event Free Text
eventFreeText	0	Event Free Text
quoteGrpX, repeated 0 variable tim		0 / 10
quoteId	m	Quote ID
respondentGrpX, repeated 1 vari		
respondentOwnerBU	0	BU Respondent
respondentOwnerUser	0	User Respondent
respondentEnteringUser	0	Entering User
smartFlag	0	Smart Flag
smartUserId	0	Smart User Id
ackStatus	О	Acknowledgement Status
noFillReason	0	No Fill Reason
quoteSideGrp, repeated 0 2 time	s:	
buyCod	О	B/S
prc	О	Price
qty	0	Quantity
sideClearingInfoX, repeated 0 1	times:	
clientIdentifier	О	Client Identifier
investIdentifier	О	Invest Identifier
investQualifier	0	Invest Qualifier
execIdentifier	О	Exec Identifier
execQualifier	0	Exec Qualifier
liqProvActivity	О	LiqProvActivity
regOrderEvent	0	RegOrderEvent
dmaFlg	O	DMA Flag
tradingCapacity	0	TC
freeText1	O	Text 1
freeText2	0	Text 2
freeText4	О	Text 4
<u>dealGrpX</u> , repeated 0 variable time	es:	
dealId	m	Deal ID
dealReportId	0	Deal Report ID
respondentGrpX, repeated 0 1 times	mes:	
respondentOwnerBU	0	BU Respondent
respondentOwnerUser	О	User Respondent
respondentEnteringUser	О	Entering User
smartFlag	0	Smart Flag
smartUserId	0	Smart User Id
requesterGrp, repeated 0 1 times	:	

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

T7 Release 9.0	
ML Report Reference Manual	Vers. 90.3.3
Production	09.11.2020
KML Report Descriptions	Page 147
Text Report Structure	
articipant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User	
XXXXX	
Product	
XXXXXXXXXXXXXX	
egotiation Event ID	
XXXXXXXXXXXXXXXXXXXXXXX	
Time Act	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
tatus Negotiation Event Report ID Negotiation Event Start Time Event Owning BU Event Owni	ng User Entering User
XXXXX XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXX	X XXXXXX
Product InstType Instrument Id Instrument Mnemonic isin Instrument Name	Cod wknNo
	XXXXXX XXXXXXXXX
egotiation Event Side Negotiation Event Overall Quantity Number of Respondents	
XXXX 999999999 999999999 999999999	
Bid Price Offer Price Settlement Date Negotiation Event Expiry Time Enable Smart RegOrde	rEvent
999.99999+ 9999.99999+ 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 X
Event Free Text	
Quote ID	

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ML Report Reference Manual	
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ML Report Descriptions	Page 148
XXXXXXXXXXXXXXXXXXX	
U Respondent User Respondent Entering User Smart Flag Smart User Id	
cknowledgement Status No Fill Reason	
·	
X X	
/S Price Quantity	
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActi DMA Flag TC Text 1 Text 2 Text 4	vity RegOrderEvent
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX
eal Details	
Deal ID Deal Report ID BU Respondent User Respondent Entering User Smart Flag Smart User Event Owning User Entering User Deal Creation Time Quote ID Price Settlement Date Allocation Type Requester Side Respondent Side	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	99999 XXXXXXXX 999999999 9999
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActi DMA Flag TC Text 1 Text 2 Text 4	vity RegOrderEvent
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX
OP OF BOOK DETAILS	

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XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 149

4.4.6 TC610 Xetra EnLight Best Execution Summary

Description This report presents the necessary data captured at the point of each deal

struck in order to assist users in proof of BestEx to clients.

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

Events.

The listed information is split per user, product. This report is available only for cash markets.

Frequency Daily.

tc610KeyGrp3

Availability This report is available for all members.

```
XML Report Structure
                                                   M/O Text Report Heading
tc610
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
    rptNam
                                                   m
    rptFlexKey
                                                   o
    membId
                                                   o
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  tc610Grp, repeated 0 ... variable times:
    tc610KeyGrp
       participantGrp
         participant
                                                          Participant
                                                   m
         partLngName
                                                          Participant Long Name
                                                   m
    tc610Grp1, repeated 1 ... variable times:
       tc610KeyGrp1
         businessUnitGrp
           businessUnit
                                                          BU
                                                   m
           busUntLngName
                                                   m
                                                          BU Long Name
           businessUnitId
                                                          BU Identifier
                                                   m
       tc610Grp2, repeated 1 ... variable times:
         tc610KeyGrp2
           user
                                                   m
                                                          User
         tc610Grp3, repeated 1 ... variable times:
```

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XML Report Descriptions	Page 150

ort Descriptions		
product	m	Product
product <u>tc610Grp4</u> , repeated 1 variable times:	111	rioduct
tc610KeyGrp4		
dealId	m	Deal ID
tc610Rec, repeated 1 variable times:	111	
item	m	Item
dealTime	0	Deal Creation Time
eventId	m	Negotiation Event Id
<u>instrumentGrp</u> , repeated 0 1 times:		1 legonium 2 lent 10
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	0	Instrument Name
respondentGrpX, repeated 0 variab	ole time	es:
respondentOwnerBU	0	BU Respondent
respondentOwnerUser	0	User Respondent
respondentEnteringUser	0	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
reponsdentsQuoting	O	Respondents Quoting
requesterGrp, repeated 0 1 times:		
requesterOwnerBU	O	Event Owning BU
requesterOwnerUser	O	Event Owning User
requesterEnteringUser	O	Entering User
eventSide	o	Negotiation Event Side
dealPrc	0	Price
dealQty	0	Quantity
settlDat	O	Settlement Date
allocationType	O	Allocation Type
sideClearingInfoX, repeated 0 1 tir	nes:	
clientIdentifier	0	Client Identifier
investIdentifier	O	Invest Identifier
investQualifier	O	Invest Qualifier
execIdentifier	O	Exec Identifier
execQualifier	O	Exec Qualifier
liqProvActivity	O	LiqProvActivity
regOrderEvent	0	RegOrderEvent

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XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 151

dmaFlgoDMA FlagtradingCapacityoTCfreeText1oText 1freeText2oText 2freeText4oText 4

bBOGrp, repeated 0 ... variable times:

bboType o BBO Type
bidPrc o Bid Price
bidQty o Bid Quantity
offerPrc o Offer Price
offerQty o Offer Quantity

respondentQuoteGrpX, repeated 0 ... 50 times:

<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

quoteSideGrp, repeated 0 ... 2 times:

buyCod o B/S prc o Price qty o Quantity

T7 Release 9.0	
KML Report Reference Manual	Vers. 90.3
Production	09.11.202
XML Report Descriptions	Page 15
<u> Text Report Structure</u>	
Participant Participant Long Name	
articipant rarticipant bong Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
T	
User 	
XXXXX	
Product	
 XXXXXXXXXXX	
Deal ID	
XXXXXXXXXXXXXXXXXX	
Item Deal Creation Time Negotiation Event Id Product InstType Instrument Id isinCod wknNo Instrument Name	instrument Mnemonic
99999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
BU Respondent User Respondent Entering User Smart Flag Smart User Id	
Respondents Quoting	
999999	
Event Owning BU Event Owning User Entering User	
XXXXXXXX XXXXXXX XXXXXXX	
Regotiation Event Side Price Quantity Settlement Date Allocation Type	
XXXX 9999.9999+ 999999999.9999 31-12-09 X	
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqPro	wActivity RegOrderEvent
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Х ХХХХ

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
Production	09.11.2020
XML Report Descriptions	Page 153
BBO Type Bid Price Bid Quantity Offer Price Offer Quantity	

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 154

4.4.7 TC810 T7 Daily Trade Confirmation

Description This report contains an inventory of all T7 on-exchange and TES trades

executed for a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e the number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per

StlIdLoc

m

product at the end of the report.

This report is available only for cash markets.

Frequency Daily.

settlLocat

Availability This report is available for all members.

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

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
Production	09.11.2020
XML Report Descriptions	Page 155

clgInstr o ClgInstr settlCurr StlCurr o tc810Grp2, repeated 1 ... variable times: tc810KeyGrp2 Trader user m tc810Grp3, repeated 1 ... variable times: tc810KeyGrp3 Product product m tc810Grp4, repeated 1 ... variable times: tc810KeyGrp4 instrumentGrp product Product m instrumentType InstType m instrumentId m Instrument Id instrumentMnemonic o **Instrument Mnemonic** isinCod isinCod wknNo wknNo instNam Instrument Name tc810Rec, repeated 1 ... variable times: time18 Time m segmentMIC m Segment MIC tradeType m Type matchEvent Event o matchStep m Step matchDeal Deal m Parent Deal parentDeal o dealItem Item m tradeNumber TradeNo o exchangeOrderId OrdrNo o versionNo Version No O acctTypGrp Account m sideLiquidityInd Side Liquidity Indicator o buyCod m В ordrPrtFilCod P/F o execQty ExecQty m execPrc Prc m volDiscPrc VDO Prc O ordrTyp Typ o tesType o **TES**

LimPrc

o

limOrdrPrc

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 156

_			
	timeValidity	0	Exp
	tradingRestriction	0	Res
	exchRat	0	Exchange Rate
	settlAmnt	0	StlAmt
	settlDat	m	StlDat
	eventId	0	Neg Ev ID
	dealId	0	Deal ID
	accrIntAmount	0	Accr Int Amount
	accrIntDay	0	Accr Int Day
	ctpyStlIdLoc	0	CtpyStlLoc
	ctrPtyId	0	Ctpy
	ctpyStlIdAct	0	CtpyAct
	dwzNo	0	(XML only)
	userOrdrNum	0	UsrOrdrNmbr
	freeText2	0	Text 2
	text	0	Text
	tvtic	0	$\label{thm:condition} Trading Venue Transaction Identification-Code$
	liqProvActivity	0	Liquidity Provision Activity
	riskReduction	0	RiskReduction
	clientIdentifier	0	Client ID
	execQualifier	0	Execution Qualifier
	execIdentifier	0	Execution ID
	investQualifier	0	Investment Qualifier
	investIdentifier	0	Investment ID
	businessUnit	0	BU Obo
	enteringUser	0	Trader Obo
	kindOfDepo	0	(XML only)
	dmaFlg	O	DMA
Pa	rtTotBuyOrdr	m	Trader Total Instruments Bought
Pa	rtTotSellOrdr	m	Trader Total Instruments Sold

sumPartTotBuyOrdrmTrader Total Instruments BoughtsumPartTotSellOrdrmTrader Total Instruments SoldsumTESVolBuymTrader Total Buy Qty TES TradessumTESVolSellmTrader Total Sell Qty TES Trades

sumMembTotBuyOrdr m Member Total Instruments Bought per BU sumMembTotSellOrdr m Member Total Instruments Sold per BU

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 157
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier Clearing Member CCP Clearing Member StlIdAct StlIdLoc ClgInstr StlCurr	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader	
XXXXXX	
Product	
XXXXXXXXXXXXXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXXX XXXXXXXX 99999999999999999	
Text TradingVenueTransactionIdentificationCode Liquidity Provision Act Client ID Execution Qualifier Execution ID Investment Qualifier Invest Trader Obo DMA	Prc Typ TES D rNmbr Text 2 tivity RiskReduction tment ID BU Obo
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trader Total Instruments Bought 999,999,999,999	
Trader Total Instruments Sold 999,999,999,999	
Trader Total Buy Qty TES Trades 999,999,999,999	
Trader Total Sell Qty TES Trades 999,999,999,9999	

T7 Release 9.0		
XML Report Reference Manual		Vers. 90.3.3
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Member Total Instruments Bought per BU	999,999,999.9999	
Member Total Instruments Sold per BU	999,999,999	

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XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 159

4.4.8 TC812 T7 Daily Prevented Self-Matches

Description This report contains the prevented self matches during a trading day. The

structure of this report is similar to TC810. The prevented self matches are identified by their transaction times. They are arranged by market participant,

trader, product, simple instrument and sorted by transaction time.

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

Trader

m

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

tc812Grp3, repeated 1 ... variable times:

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
Production	09.11.2020
XML Report Descriptions	Page 160

tc812KeyGrp3 Product product m tc812Grp4, repeated 1 ... variable times:

tc812KeyGrp4

instrumentGrp

product Product m instrument Typem InstType

instrumentId Instrument Id m

instrumentMnemonic **Instrument Mnemonic**

isinCod isinCod o wknNo wknNo o

instNam Instrument Name o

tc812Rec, repeated 1 ... variable times:

time18 Time tradeType m Type exchangeOrderId Order ID versionNo Version No m MatchInstCrossId SMP-ID m

buyCod m В

smpDeletedQtySmp Deleted Qty m deletedQty m Deleted Qty execPrc Trade Prc m ordrTyp m Typ limOrdrPrc o LimPrc

timeValidity Exp tradingRestriction Res o membClgIdCod ClMbr o cust Customer o userOrdrNum UsrOrdrNmbr o

text Text o tradingCapacity m

sumTotBuyOrdrTotal Buy Prevented Self-Matches m

sumTotCntrBuym

sumTotSellOrdr Total Sell Prevented Self-Matches m

sumTotCntrSell m

Production Text Report Structure Participant Participant Long Name XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
Text Report Structure Participant Participant Long Name BU BU Long Name BU Identifier XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XML Repor	t Reference Manual			Vers. 90.3.3
Text Report Structure Participant Participant Long Name ### MAXXXX MAXXXXXXXXXXXXXXXXXXXXXXXXXXX	Production				09.11.2020
Participant Participant Long Name XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XML Repor	rt Descriptions			Page 161
Participant Participant Long Name XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
BU BU Long Name BU Identifier XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	Text Repor	t Structure			
BU BU Long Name BU Identifier XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Participant	Participant Long Name			
Trader XXXXXXX Product XXXXXXXXXXX Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name XXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX		
Trader XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	BU	BU Long Name	BU Identifier		
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name XXXXXXXXXXXX XXXXXXXXX 99999999999999	XXXXXXXX XXXXXX		XXXXXX 999999		
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name XXXXXXXXXXX YXXXXXXX 99999999999999999	Trader				
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name XXXXXXXXXXX XXXXXXXX 9999999999999999	 vvvvvv				
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name XXXXXXXXXXX XXXXXXXX 9999999999999999	ΛΛΛΛΛ				
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name XXXXXXXXXXX XXXXXXXX 9999999999999999	Product				
Instrument Name XXXXXXXXXXX XXXXXXXX 9999999999999999	XXXXXXXXXXX				
Time Type Order ID Version No SMP-ID B Smp Deleted Qty Deleted Qty Trade Prc Typ LimPrc			Instrument Mnemonic	isinCod wknNo	
Exp Res ClMbr Customer UsrOrdrNmbr Text TC XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				XXXXX XXXXXXXXXXX XXXXXXXXX	
XXX XXX XXXXX XXXXXXXXX XXXXXXXXXXXXXX	Time				de Prc Typ LimPrc
Total Buy Prevented Self-Matches 999,999,999 999,999,999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				 .99999+ XXX 9999.99999+
	Total Buy Preve	ented Self-Matches 999,999,999	 9 999,999,999.9999		

Total Sell Prevented Self-Matches 999,999,999 999,999,999.999

T7 Release 9.0	
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4.4.9 TC910 T7 Daily Match Step Activity

Description This report lists for each product and each instrument all match steps created

during the day and provides the corresponding trade volume reporting. Reports are grouped per Product, Instrument Type and Instrument ID and

sorted per Match Step and Time.

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

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

tc910 rptHdr

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

tc910Grp, repeated 0 ... variable times:

tc910KeyGrp

 $\underline{instrumentGrp}$

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:

matchStepmMatchSteptime18mTimetradeTypemType

T7 Release 9.0					
XML Report Reference Manual			Vers. 90.3.3		
Production			09.11.2020		
XML Report Descriptions			Page 163		
aggressor	0	Aggressor			
numberOfBuy	0	Nb Buy			
numberOfSell	0	Nb Sell			
execQty	m	Quantity			
execPrc	m	Trade Price			
accumQty	0	AccumQty			
highPrc	0	Higher Price			
lowPrc	O	Lower Price			
Text Report Structure					
Product InstType Instrument Id Instrument Instrument Name	t Mnemonic	isinCod wknNo			
XXXXXXXXXXX XXXXXXXX 99999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX XXXXXXXXXXX XXXXXXXX	(
MatchStep Time Type Aggressor Nb Buy Nb Sel	l Quantity	Trade Price AccumQty	Higher Price Lower Price		
999999999 xxxxxxxxxxxxxxx xxxx xxxx 999999	 99 999999999.999	 99 9999.99999+ 999999999.9999	9999.99999+ 9999.99999+		

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XML Report Reference Manual	Vers. 90.3.3
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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.

seriTrdTotQtyBst

XML Report Structure M/O Text Report Heading

24. AL Report Structure	111/0	Text Report Hea
td930		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
td930Grp, repeated 0 variable times:		
td930KeyGrp		
product	m	Product
isinCod	m	isin
td930Rec		
currTypCod	m	Curr
secuPrvClsPrc	0	PPrc
opnPrc	0	OpnPrc
dlyHghPrc	0	DlyHghPrc
dlyLowPrc	0	DlyLowPrc
lstExchPrc	0	LastExchPrc
dayTotVol	0	Volume
mtdTotVol	О	MtdVolume

DBstVol

m

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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DALT IO. D.	MD AV I

Text Report Structure

Product	isin	Curr	PPrc	OpnPrc	DlyHghPrc	DlyLowPrc	LastExchPrc	Volume	MtdVolume
	DBs	tVol	MBstVol	DVDO	Vol	MVDOVol			
XXXXXXXXXXX	XXXXXXXXXX	X XXX	99,999.99999	9999.99999+	9999.99999	9 9999.99999	9999.99999+	999,999,999.9999	999,999,999.9999
	9999999999.	9999 99	9999999.9999	999999999.9	999 9999999	999.9999			

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 166

4.5.2 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

<u>rptHd</u>

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

 $\begin{array}{ccc} instrumentMnemonic & o & INSTRUMENT MNEMONIC \\ fulfilled & m & FULFILLMENT INDICATOR \end{array}$

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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XML Report Descriptions	Page 167

4.5.3 TD944 Daily Advanced Market Making Strategy Quote Request Performance

Description This report describes the on-request strategy market making quality for the

Advanced Market Making (AMM) program of a member by comparing the number of strategy quote requests of the day to the number of quote request

violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

td944

<u>rptHd</u>

exchNammenvTextmrptCodmrptNammrptPrntEffDatmrptPrntRunDatm

td944Grp, repeated 0 ... variable times:

td944KeyGrp

membExchIdCod m EXCHANGE MEMBER

membExchIdNam m

td944Grp1, repeated 0 ... variable times:

td944KeyGrp1

packCod m PACKAGE

td944Rec, repeated 1 ... variable times:

time18 m TIME

product m PRODUCT ID

instrumentMnemonic o INSTRUMENT MNEMONIC fulfilled m FULFILLMENT INDICATOR

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

TIME	PRODUCT	INSTRUMENT MNEMONIC	FULFILLED
XX:XX:XXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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4.5.4 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

Description This report contains information on the on-request strategy liquidity provi-

> sioning 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.

violPct

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 **EXCHANGE MEMBER** m membExchIdNam m repPerFromDat REPORTING PERIOD o repPerToDat o td948Grp1, repeated 0 ... variable times: td948KeyGrp1 product PRODUCT ID m td948Rec, repeated 1 ... variable times: businessDay **BUSINESS DAY** m quoReqTot QUOTE REQUEST TOTAL o DAY CUT LIMIT dayCutLim o goodQuoReqResp GOOD QUOTE REQ RESPINSES 0 quoReqViol QUOTE REQUEST VIOLATIONS O shtQuoPct PERCENT SHORT QUOTES O valQuoReqViol o VIOLATION PERCENT VIOLATION PERCENT valQuoReqTot o valGoodQuoReqResp VIOLATION PERCENT o

o

VIOLATION PERCENT

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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

XX/XX/XXXX 99999 999999999 999999999 99999999	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
TOTALS: 99999 999999999 9999999999 999999999 999.99 999999	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

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4.5.5 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

PERCENT SHORT QUOTES

VIOLATION PERCENT

o

o

maker is on target to comply with his obligations. This report is available only for derivative markets.

Frequency Daily.

shtQuoPct

valQuoReqViol

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td949</u>		
<u>rptHd</u>		
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	0	REPORTING PERIOD
repPerToDat	0	
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
good Quo Req Resp	О	GOOD QUOTE REQ RESPINSES
quoReqViol	О	QUOTE REQUEST VIOLATIONS

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valQuoReqTot	0	VIOLATION PERCENT
val Good Quo Req Resp	0	VIOLATION PERCENT
violPct	0	VIOLATION PERCENT
sumQuoReqTot	m	TOTAL PER PRODUCT
sumDayCutLim	m	
sumGoodQuoReqResp	m	
sumQuoReqViol	m	
sumShtQuoPct	m	
sumValQuoReqViol	m	
sumValQuoReqTot	m	
sum Val Good Quo Req Resp	m	
sumViolPct	m	
mnthlyReq	m	MONTHLY REQUIREMENT
fulfilled	m	FULFILLMENT INDICATOR

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXX	XX								
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	7:								<= 99.99%
FULFILLED:									XXX

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4.5.6 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.

smcAccumTime

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading td954 <u>rptHdr</u> exchNam m envText m rptCod rptNam m rptFlexKey membId o membLglNam0 rptPrntEffDat m rptPrntEffTim O rptPrntRunDat m td954Grp, repeated 0 ... variable times: td954KeyGrp membExchIdCod **EXCHANGE MEMBER** m membExchIdNam m CLEARING MEMBER membClgIdCod m membClgIdNam m td954Grp1, repeated 1 ... variable times: td954KeyGrp1 product **PRODUCT** expToBeQuot EXPIRATIONS TO BE QUOTED nbrExrPrcToBeQuotSTRIKES TO BE QUOTED o SMC COVERAGE REQUIREMENT smcCovReq o SMC MTD Fulfilled smcMtdFulfilledIndtd954Rec, repeated 1 ... variable times: factDat Day O smcTime o **SMC** Time

Accumulated SMC Time

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smcReqTime	O	SMC Requirement
smcCovrdTime	0	SMC Covered Time
smcDayFulfInd	0	SMC per day fulfilled
sumSmcTime	0	TOTALS
sumSmcAccumTime	O	TOTALS
sumSmcReqTime	O	TOTALS
sumSmcCovrdTime	O	TOTALS
sumSmcDayFulfInd	O	TOTALS
minimumSmcDuration	O	MTD REQUIREMENT
requiredSumSmcCovrdTime	O	MTD REQUIREMENT
minimumSmcDurationFulfInd	0	FULFILLED
fulfSmcCovrdTimeInd	O	FULFILLED

Text Report Structure

EXCHANGE MEMBER		CLEA	RING MEMBER		
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
PRODUCT EXPIRAT	TIONS TO BE QUOTED STR	RIKES TO BE QUOTED SMC COVERAGE	REQUIREMENT SMC MTD Fulfilled		
XXXXXXXXXXX	99999	99999	99999 XXX		
-		SMC Requirement SMC Covered T			
		23:59:59.99 23:59:59.99			
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			

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4.5.7 **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.

fulfPackIdxInd

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td955</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td955Grp, repeated 0 variable times:		
td955KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td955Grp1, repeated 1 variable times:		
td955KeyGrp1		
packCod	m	PACKAGE
nbrIdxOptToBeQuot	0	NUMBER OF INDEX PRODUCS TO BE QUOTED
nbrEqtOptToBeQuot	О	NUMBER OF SINGLE PRODUCTS TO BE QUOTED
mtdNoIdxProdsFulfilPack	O	QUOTED:
mtdNoEquProdsFulfilPack	O	QUOTED:
mthPackReqIdx	О	MONTHLY PACKAGE REQUIRE- MENT:
mthPackReqEqt	0	MONTHLY PACKAGE REQUIRE- MENT:

FULFILLED

o

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duction		09.11.
L Report Descriptions		Pag
		- 1
CARD A FOAT A		
fulfPackEqtInd	О	FULFILLED
td955Grp2, repeated 1 variable times:		
td955KeyGrp2		PP 0 P 1 1 0 P
product	m	PRODUCT
expToBeQuot	0	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	0	STRIKES TO BE QUOTED
covReq	0	COVERAGE REQUIREMENT
spreadClass	0	SPREAD CLASS
sizeClass	0	SIZE CLASS
td955Rec, repeated 1 variable times:		
factDat	0	DAY
prodTim	0	prodTime
accumTim	0	accumulTime
reqTim	0	requirement
covTim	О	basicCoverage
quoReqViolPct	O	qr Viol%
spreadCovTim	0	sprdCovrdTime
sizeCovTim	0	sizeCovrdTime
dailyStratViolPct	0	Strategy viol. Pct
valQuoReqTot	0	
enlFulfInd	0	EnLight fulf
sumProdTim	0	TOTALS
sumAccumTim	0	
sumReqTim	0	
sumCovTim	0	
totQuoReqViolPct	0	
sumSpreadCovTim	O	
sumSizeCovTim	0	
sumStratViolPct	0	
sum Val Quo Req Tot	O	
mthReqCovTim	O	MONTHLY REQUIREMENT
mth Req Quo Req Viol P	0	
sumReqTimSprd	o	
sumReqTimSize	0	
stratMnthlyReq	0	
stratMnthlyFloor	O	
fulfCovTimInd	O	FULFILLED
fulfQuoReqViolPct	О	
fulfSpreadCovInd	O	
fulfSizeCovInd	О	

 T7 Release 9.0						
XML Report Reference Mar	iual					Vers. 90.3.
Production					_	09.11.202
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stratFulfilled			O			
stratFloorReached			О			
enlFulfInd			0			
Text Report Structure						
EXCHANGE MEMBER		CLEA	ARING MEME	BER		
PACKAGE NUMBER OF INDEX PRODUCTS	TO BE QUOTED NUM	BER OF SINGLE PRO	DUCTS TO	BE QUOTED		
XXXXXXXXX	99999			99999		
QUOTED:	99999			99999		
MONTHLY:	>=			>=		
PCKG REQUIREMENT:	99999			99999		
FULFILLED:	X			Х		
PRODUCT EXPIRATIONS TO BE QUOTED		OTED COVERAGE REÇ	-	SPREAD CLASS	SIZE CLASS	_
XXXXXXXXXXXX 99999		9999		9999999999999999	9999999999999999	9
DAY prodTime accumulTime Valid Strat RFQs EnLight fulf	requirement			sprdCovrdTime	sizeCovrdTime	Strategy viol. Pc
31-12-09 23:59:59.99 23:59:59.99 999999999		23:59:59.99	9999.99	23:59:59.99		999.99
TOTALS X23:59:59.99 XXX23:59:59.9	9 XXX23:59:59.99 	XXX23:59:59.99	9999.99	XXX23:59:59.99	XXX23:59:59.99	999.99
MONTHLY REQUIREMENT: 999999999		>= XXX23:59:59.99			-= < XXX23:59:59.99	
FULFILLED: XXX	XXX	XXX	XXX	XXX	XXX	XXX

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4.5.8 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

<u>rptHd</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m
. 10560	

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

covReqoCOVERAGE REQUIREMENTexpToBeQuotoEXPIRATIONS TO BE QUOTEDnbrExrPrcToBeQuotoSTRIKES TO BE QUOTED

nbrTolViolDays o TOLERATED DAYS WITH VIOLA-

TIONS

reqMthVol o REQUIRED MONTHLY VOLUME

spreadClass o SPREAD CLASS sizeClass o SIZE CLASS sumProdTim o TOTALS sumAccumTim o TOTALS sumReqTim o TOTALS

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sumCovTim	O	TOTALS
sumViol	O	TOTALS
sum Prod Vol M	О	TOTALS
totQuoReqViolPct	О	TOTALS
mthReqCovTim	О	MONTHLY REQUIREMENT
mthReqViol	О	MONTHLY REQUIREMENT
mthReqVol	О	MONTHLY REQUIREMENT
mth Req Quo Req Viol P	О	MONTHLY REQUIREMENT
fulfCovTimInd	О	FULFILLED
fulfViolInd	О	FULFILLED
fulfVolInd	О	FULFILLED
fulfQuoReqViolPct	О	FULFILLED
td956Rec, repeated 1 variable times:		
factDat	О	DAY
prodTim	О	PROD.TIME
accumTim	О	ACCUM.TIME
reqTim	О	REQUIREMENT
covTim	О	COVERED TIME
violInd	О	VIOLATION
prodVolM	0	VOLUME
quoReqViolPct	0	QR VIOL.PERC.

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Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

SIZE CLASS: 9999999999999999

DAY	PROD.TIME	ACCUM.TIME	REQUIREMENT	COVERED TIME	VIOLATION	VOLUME QR	R 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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4.5.9 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.

<u>></u>

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td957</u>		
<u>rptHd</u>		
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	0	NUMBER OF INDEX OPTIONS TO BE QUOTED
nbrEqtOptToBeQuot	0	NUMBER OF EQUITY OPTIONS TO BE QUOTED
mthPackReqIdx	0	MONTHLY PACKAGE REQUIRE- MENT
mthPackReqEqt	0	MONTHLY PACKAGE REQUIRE- MENT
fulfPackIdxInd	0	FULFILLED
fulfPackEqtInd	О	FULFILLED

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td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

product m PRODUCT

covReq o COVERAGE REQUIREMENT expToBeQuot o EXPIRATIONS TO BE QUOTED

nbrExrPrcToBeQuot o STRIKES TO BE QUOTED

nbrTolViolDays o TOLERATED DAYS WITH VIOLA-

TIONS

reqMthVol o REQUIRED MONTHLY VOLUME

spreadClass SPREAD CLASS SIZE CLASS sizeClass O sumProdTim **TOTALS** O sumAccumTim **TOTALS** o sumReqTim **TOTALS** o sumCovTim **TOTALS** sumViol **TOTALS** sum Prod Vol M**TOTALS** totQuoReqViolPct **TOTALS** o

mthReqCovTim o MONTHLY REQUIREMENT
mthReqViol o MONTHLY REQUIREMENT
mthReqVol o MONTHLY REQUIREMENT
mthReqQuoReqViolP o MONTHLY REQUIREMENT

fulfCovTimIndoFULFILLEDfulfViolIndoFULFILLEDfulfVolIndoFULFILLEDfulfQuoReqViolPctoFULFILLED

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.

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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

PRODUCT: XXXX

 MONTHLY
 >=
 <=</th>
 >=
 <=</th>
 <=</th>
 REQUIREMENT:
 9999:59:59.99
 9999
 9999
 9999
 999.99%

FULFILLED: XXX XXX XXX XXX

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4.5.10 TD961 Daily Eurex EnLight LP Performance

Description This daily report displays the fulfilment of the quotation requirements of

Eurex EnLight RFQ responders (Liquidity Providers).

The report lists all products available for Eurex EnLight. For one trading day, it outlines the total valid RFQs 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

Valid good RFQ Resp.

o

request responses by the Liquidity Provider.

This report is available only for derivative markets.

Frequency Daily.

enlDayVldRfqResponses

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

td961 <u>rptHd</u> exchNam m envText m rptCod m rptNam m rptPrntEffDat m rptPrntRunDat m td961Grp, repeated 0 ... variable times: td961KeyGrp membExchIdCod **EXCHANGE MBR** m membExchIdNam m membClgIdCod **CLEARING MBR** m membClgIdNam m td961Rec, repeated 1 ... variable times: **PRODUCT** product m enlDayVldRfqMkt o Valid RFQs total market enlDayRfqLp RFQs to LP o enlDayCutLimitLp Day cut limit Liq Provider o enlDayVldRfqLp Valid RFQs to LP 0

T7 Relea	se 9.0								
XML Rep	ort Reference	e Manu	al						Vers. 90.3.3
Production	on								09.11.2020
XML Rep	ort Descripti	ons							Page 184
Text Rep	ort Structure								
EXCHANGE MBR				CI	LEARING MBR				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXX	XXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX
PRODUCT	Valid RFQs total	market RF()s to LP Day o	ut limit Liq	Provider V	alid RFQs to I	.P Valid goo	d RFQ Resp.	
XXXXXXXXXXX		99999	99999		999	9999	19	99999	

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4.5.11 TD962 MTD Eurex EnLight LP Performance

Description This MTD report displays the fulfilment of the quotation requirements of

Eurex EnLight RFQ responders (Liquidity Providers).

The report lists all products available for Eurex EnLight. For all trading days month-to-date (MTD), it outlines the total valid RFQs recieved in the market along with the MTD cutoff limit for the total market and the total number of valid RFQs received by the Liquidity Provider along with the MTD cutoff limit for Liquidity Provider. It also provides the number of MTD valid good quote request responses by Liquidity Provider and whether Liquidity Provider has fulfilled the Eurex EnLight Building Block requirement MTD.

This report is available only for derivative markets.

Frequency Daily.

td962 rptHd

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

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	0	Valid RFQs total market
enlMtdCutLimitMkt	0	MTD cut limit total market
enlMtdVldRfqLp	0	Valid RFQs to LP
enlMtdCutLimitLp	0	MTD cut limit Liq Provider
enlMtdVldRfqResponses	0	Valid good RFQ Resp.
enlViolPct	0	MTD Violation Percent
enlFulfInd	0	MTD EnLight fulfilled

T7 Relea	 ise 9.0				
XML Rep	oort Reference Manual				Vers. 90.3.3
Production	on oort Descriptions				09.11.2020 Page 186
Text Rep	ort Structure	ñ٦	EARING MBR		
ENCHANGE PIDIO	REPORTING PERIOD	CII	MILING FIDIK		
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
PRODUCT	Valid RFQs total market MTD of MTD Violation Percent MTD Er		lid RFQs to LP MTD c	ut limit Liq Provider '	Walid good RFQ Resp.
XXXXXXXXXXXXX	99999 999.99 XXX	999.9999	99999	999.9999	99999

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4.5.12 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

<u>rptHd</u>

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

td963Grp, repeated 0 ... variable times:

td963KeyGrp

membExchIdCod m EXCHANGE MBR

membExchIdNam m

td963Rec, repeated 1 ... variable times:

product o PRODUCT time18 m TIME

instrumentMnemonic o Instrument Mnemonic

instrumentType m InstType

td963instrumentLegGrp, repeated 0 ... variable times:

instrumentMnemonic o Leg Mnemonic

enlRfqVal o ENLIGHT RFQ VALIDITY

enlInstrFulfInd o ENLIGHT FULFILLMENT INDICATOR

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(ML Repo	rt Reference N	1anual		Vers. 90.3.3
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Text Repor XCHANGE MBR	t Structure	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		Page 188

Leg Mnemonic

ENLIGHT RFQ VALIDITY XXX

ENLIGHT FULFILLMENT INDICATOR XXX

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4.5.13 TD964 MTD Eurex EnLight Performance

Description This MTD report displays the fulfilment of the quotation requirements of

Eurex EnLight RFQ responders (Liquidity Providers) for each trading day of

the month.

The report consists of the number of valid quote requests available in the total market, the MTD cutoff limit for the total market (minimum number of valid RFQs per total market), the (adjusted) number of valid quote requests addressed to the Liquidity Provider, the MTD cutoff limit for the Liquidity Provider (minimum number of valid RFQs per LP) and the number of valid good quote request responses by the Liquidity Provider. The report also contains indicators on whether the Eurex EnLight Building Block is fulfilled, whether the response rate is fulfilled, and whether the minimum number of valid RFQs per total market and the minimum number of valid RFQs per Liquidity Provider is reached.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

td964 rptHd exchNam m envText m rptCod m rptNam m rptPrntEffDat m rptPrntRunDat m td964Grp, repeated 0 ... variable times: td964KeyGrp membExchIdCod **EXCHANGE MBR** m membExchIdNam m membClgIdCod m **CLEARING MBR** membClgIdNam m repPerFromDat o REPORTING PERIOD repPerToDat o totTrdDays m Trading Days in Month mtdDays Trading Days MTD m td964Grp1, repeated 1 ... variable times: td964KeyGrp1 product **PRODUCT** o enlFulfInd o EnLight Building Block MTD fulfilled

T7 Relea	ase 9.0									
XML Rep	oort Reference	Manual							Vers	s. 90.3.
)l !!										11 000
Producti										11.202
KIVIL Kep	oort Descriptio	ins							<u>_</u>	Page 19
	enlMinVldRfq	Mkt			0	Minii mark	num valic	l RFQ p	er month	per total
	enlMinVldRfqLp				0	Minii	num valio	l RFQ p	er month	per LP
	enlDayCutLim	nitLp			0	Maxi	mum vali	d RFQ p	oer day pe	r LP
<u>td</u>	964Rec, repeat	ed 1 va	riable times	:						
	factDat				0	Day				
	enlDayVldRfq	Mkt			0	Valid	RFQs tot	al marke	et	
	enlMtdVldRfq				0		ıl. Valid R			
	enlMtdCutLim				0		RFQs tota	_		
	enlCutLimitM	ktInd			0		ew RFQs			
	enlDayUnadjV	/ldRfqLp			0		RFQs to			
	enlDayVldRfq				0		st. Valid R		LP	
	enlMtdVldRfq	Lp			0	MTD Adjust. Valid RFQs to LP				
	enlMtdCutLin	nitLp			0	Min I	RFQs LP			
	enlCutLimitLp	Ind			0	Too f	ew RFQs	LP		
	enlDayVldRfq	Response	es		0	Valid	Good RF	Q Resp.		
	enlMtdVldRfg	Response	es		0	MTD	Valid Go	od RFQ	Resp.	
	enlViolPct				0	Viola	tion Perce	ent		
	enlRespRateIn	d			0	Resp.	Rate fulf	illed		
ext Rep	ort Structure									
XCHANGE MBF	}			(CLEARING MBR					
	REPORTING PERIOD	Tr	ading Days in M 	onth Tra	ading Days M 	TD 				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX 31-12-09	XXXXXXXXXXXXXXXX	99	XXXXX	XXXXXXXXX 99	XXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXX	XXXXXXX
PRODUCT	EnLight Building F Maximum valid RF(ı valid F	RFQ per mont	h per tota	l market Min	imum valid	l RFQ per mon	th per LP
xxxxxxxxx		 (X					999			999
			999							
- Ac	lid RFQs total marke djust. Valid RFQs to TD Valid Good RFQ Re	LP MTD Adj	ust. Valid RFQs	to LP N	Min RFQs LP					'Qs to LP
1-12-09		9999	000 00 777		999.9999	999.9999 XXX	Х	XX 9	19999	99999

99999 999.99 XXX

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4.5.14 **TD965** Specialist State Change

Description This report serves as a log report for all instrument state changes of Specialists

within T7 Boerse Frankfurt. It lists all instrument state changes performed by

a specialist. All entries are sorted by ISIN and time.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td965</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
td965Grp, repeated 0 variable times:		
td965KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
td965Grp1, repeated 1 variable times:		
td965KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
td965Grp2, repeated 1 variable times:		
td965KeyGrp2		
partSubGrpCod	m	Subgroup
td965Grp3, repeated 1 variable times:		
td965KeyGrp3		
<u>instTitl</u>		

o

Instrument

 $instrument \\ Mnemonic$

T7 Relea	ase 9.0					
XML Rep	port Reference Manual				V	ers. 90.3.3
Producti					0	9.11.2020
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	instNam		0			
	wknNo		0			
	isinCod		m			
	td965Rec, repeated 1 var	riable times:				
	instrChgTim		m	Time		
	instState		m	State		
	membExcIdCodSubm		m	Submitter		
Text Rep	oort Structure					
Participant	Participant Long Name	BU	В	U Long Name	BU Identifier	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXX XXXXXXXX XXXX	XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX 999999	
Subgroup	Instrument			Time State Submi	tter	
XXX XX	XXXXXXXX	X XXXXXXXXXX XXXXX		59:59.99 XXXX XXX	 XXX	

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4.5.15 **TD981 Special Market Making Report**

Description This daily report contains the special quotation requirements that will be

> activated once circumstances require so. This report has no effect on any Eurex fees nor Eurex incentives granted to Market Makers or Liquidity Provider schemes. Once an according scheme is activated, it can be used by the Market Maker to demonstrate the fulfilment of Market Maker obligations

> > BasicCoverage

o

to any third party, e.g.a Competent Authority.

This report is available only for derivative markets.

Frequency Daily.

covTim

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

td981 rptHd exchNam m envText m rptCod m rptNam m rptPrntEffDat m rptPrntRunDat m td981Grp, repeated 0 ... variable times: td981KeyGrp membExchIdCod m Exchange Member membExchIdNam m membClgIdCod Clearing Member m membClgIdNam m td981Grp1, repeated 1 ... variable times: td981KeyGrp1 product Product m expToBeQuot Expirations to be Quoted o nbrExrPrcToBeQuot Strikes to be Quoted covReq Coverage Requirement o spreadClass Spread Class o sizeClass Size Class td981Rec, repeated 1 ... variable times: factDat Day O prodTim o ProdTime accumTim AccumulTime o reqTim o Requirement

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sumProdTim		0	Totals	
sumAccumTim		0		
sumReqTim		0		
sumCovTim		0		
mthReqCovTim			Monthly Requirement	
fulfCovTimInd		О	Fulfilled	
<u>Text Report Structure</u>				
Exchange Member		Clearing Mem	ber	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXX		
Product Expirations to be Quoted Strike	s to be Quoted Coverage	e Requirement	Spread Class Size Class	
XXXXXXXXXXXX 99999	99999	99999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Day ProdTime AccumulTime Requirement	•			
31-12-09 23:59:59.99 23:59:59.99 23:59:59.99	23:59:59.99			
Totals 23:59:59.99 23:59:59.99 23:59:59.99				
Monthly Requirement	23:59:59.99			
Fulfilled	XXX			

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4.5.16 **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	<u>M/O</u>	Text Report Heading
<u>td982</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td982Grp, repeated 0 variable times:		
td982KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClaIdCod	m	CLEARING MEMBER

membClgIdCod m CLEARING MEMBER

membClgIdNam m

td982Grp1, repeated 1 ... variable times:

td982KeyGrp1

PRODUCT product m packCod **PACKAGE** m

covReq COVERAGE REQUIREMENT o expToBeQuot EXPIRATIONS TO BE QUOTED o STRIKES TO BE QUOTED nbrExrPrcToBeQuot o

td982Rec, repeated 1 ... variable times:

factDat DAY o

PROD.TIME prodTim 0 **ACCUMULTIME** accumTim o reqTim REQUIREMENT O **COVERED TIME** covTim o violInd **VIOLATION**

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COVERED TIME (in %) covTimPercent sumProdTim **TOTALS** o sumAccumTim **TOTALS** o sumReqTim **TOTALS** O sumCovTim **TOTALS** O sumViol **TOTALS** o sumCovTimPercent **TOTALS**

mthReqCovTim o MONTHLY REQUIREMENT

disclaimer m DISCLAIMER

Text Report Structure

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

PRODUCT: XXXX

PACKAGE: XXXXX

MONTHLY REQUIREMENT: 9999:59:59.99

DISCLAIMER:

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4.5.17 TD983 Regulatory Market Making MTD

Description This MTD report displays the fulfilment of the Regulatory Market Maker

requirements according to MiFID2 / Commission Delegated Regulation(EU)

2017/578 (CDR).

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

status for the monthly average.

This report is available only for derivative markets.

Frequency

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading td983 <u>rptHdr</u> 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 Exchange Member m membExchIdNam m membClgIdCod Clearing Member m

membClgIdNam m

totTrdDays Trading Days In Month m mtdDays Trading Days MTD m

halfMtdDays Half Of Trading Days MTD m rmmFulfInd RMM Fulfilment MTD m

rmmAdmittInd RMM Admitted m

td983Grp1, repeated 1 ... variable times:

td983KeyGrp1

product m Product

spreadClassRmmReg Spread Class Regular o

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spreadClassRmmThx	О	Spread Class during Thx
td983Rec, repeated 1 variable times:		
factDat	О	Day
noRmmInstrumentsFulfilled	О	Number of Instruments Fulfilled
noRmmMtdDaysFulfilled	o	MTD Days Fufilled
rmmMtdFulfilmentPct	О	MTD Fulfilment (%)
<u>Text Report Structure</u>		

Exchange Memb	er			Clearing Member Trading Days I		g Days MTD Half Of T	rading Davs
	RMM Fulfilment	MTD RMM Admitted				J 20/22 v	
XXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	99	99	
Product	Spread Class Regula	r Spread Class du	uring Thx				
Product	Spread Class Regula	r Spread Class du XXXXXXXXXXXX					
XXXXXXXXXXXX		XXXXXXXXXXXXX	XXXXX	ilment (%)			

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4.6 TE Transactions Derivative Markets

4.6.1 TE535 Cross and Quote Requests

Description For each market participant and for each exchange, this report lists all Cross

Trade Announcement and Request for Quote requests entered during the day.

Reports are grouped per business unit, trader and request type (CTA for Cross Trade Announcement or RFQ for Request for Quote) and sorted per product,

instrument type, instrument ID and request time.

Note that RfQ requests automatically generated by the matching engine are

not listed on this report.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

te535 rptHdr

exchNam m envText m rptCod m rptNam m rptFlexKey O membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m te535Grp, repeated 0 ... variable times:

 $\underline{te535KeyGrp}$

participantGrp

participant m Participant

partLngName m Participant Long Name

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

 $\underline{businessUnitGrp}$

businessUnit m BU

busUntLngName m BU Long Name businessUnitId m BU Identifier

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<u>te535Grp2</u>, repeated 1 ... variable times: te535KeyGrp2 user Trader m te535Grp3, repeated 1 ... variable times: te535KeyGrp3 reqTypem Type te535Grp4, repeated 1 ... variable times: te535KeyGrp4 instrumentGrp Product product m instrumentType InstType m instrument IdInstrument Id m instrumentMnemonic **Instrument Mnemonic** o isinCod isinCod o wknNo wknNo o instNam Instrument Name te535Rec, repeated 1 ... variable times: reqTime Time m

Text Report Structure

buyCod

reqQty

Participant	Par	ticipant Lon	g Name	BU		BU Long	Name	BU	Identifier	Trader	Туре
XXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXX	······	XXXXXXXX :	XXXXXXXXXXX	(XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	999999	XXXXXX	XXX
Product	InstType Instrument	Instrument Name	Id Time	Instrumen	t Mnemonic B/S	Quantity	isinCod	wknNo			
XXXXXXXXXXXX	, ,		999999 XXXXXXXXX 999999 XXXXXXXXX				XXXXXXXXXXX	XXXXXXXX	X		

B/S

Quantity

o

o

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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.

This report is available only in XML format.

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
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    o
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  te540Grp, repeated 0 ... variable times:
    te540KeyGrp
       participantGrp
         participant
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    te540Grp1, repeated 1 ... variable times:
       te540KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
           busUntLngName
                                                    m
                                                           BU Long Name
           businessUnitId
                                                           BU Identifier
                                                    m
         sessionId
                                                           (XML only)
                                                    m
       te540Grp2, repeated 1 ... variable times:
         te540KeyGrp2
                                                           (XML only)
           user
                                                    m
         te540Grp3, repeated 1 ... variable times:
```

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te540KeyGrp3

<u>instrumentGrp</u>

timeValidity

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

instrument/whemonic o instrument/whemonic

 $\begin{array}{ccc} isinCod & o & isinCod \\ wknNo & o & wknNo \end{array}$

instNam o Instrument Name

te540Rec, repeated 1 ... variable times:

time18 m (XML only) exchangeOrderId (XML only) o alphaOrderNo (XML only) o clientIdentifier (XML only) O investIdentifier (XML only) o investQualifier o (XML only) execIdentifier (XML only) o execQualifier (XML only) o liqProvActivity (XML only) o riskReduction (XML only) o regOrderEvent(XML only) o activity (XML only) m reason (XML only) m buyCod (XML only) o ordrTyp (XML only) o ordrQty o (XML only) limOrdrPrc(XML only) o stopPrice (XML only) o execQty (XML only) o execPrc (XML only) o triggered (XML only) o inactivated (XML only) o pendingDeletion (XML only) o persistent (XML only) o tradingRestriction (XML only) o entryDate (XML only) o entryTime (XML only) o priorityDate Priority Date o priorityTime o (XML only)

(XML only)

o

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Descriptions		
expiryDate	0	(XML only)
businessUnit	0	(XML only)
busUntLngName	O	(XML only)
enteringUser	0	(XML only)
clientRef	0	(XML only)
tradingCapacity	O	(XML only)
MatchInstCrossId	О	(XML only)
Crossed	0	(XML only)
tradeEnrichmentRuleId	0	(XML only)
sideLiquidityInd	0	(XML only)
dmaFlg	0	(XML only)
<u>clearingData</u>		
<u>commonClearingData</u>		
clearingTakeUpMember	0	Take Up Mbr
ordOriginFirm	0	OrgFirm
beneficiary	0	Beneficia
customerInstr	0	C
complianceInfo	0	Compliance Info
originCountryCode	0	OCC
flexAcctInfo	0	Flex Account Info
freeText1	0	Text 1
freeText2	0	Text 2
freeText3	O	Text 3
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	0	Leg 1
opnClsCod	0	
<u>leg2Grp</u>		
account	0	Leg 2
opnClsCod	0	
<u>leg3Grp</u>		
account	0	Leg 3
opnClsCod	О	
<u>leg4Grp</u>		
account	О	Leg 4
opnClsCod	O	
<u>leg5Grp</u>		
account	О	Leg 5
opnClsCod	0	
<u>leg6Grp</u>		

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account	0	Leg 6
opnClsCod	О	
<u>leg7Grp</u>		
account	О	Leg 7
opnClsCod	0	
leg8Grp		
account	О	Leg 8
opnClsCod	О	
<u>leg9Grp</u>		
account	О	Leg 9
opnClsCod	О	
<u>leg10Grp</u>		
account	О	Leg 10
opnClsCod	О	
<u>leg11Grp</u>		
account	О	Leg 11
opnClsCod	О	
<u>leg12Grp</u>		
account	0	Leg 12
opnClsCod	0	
<u>leg13Grp</u>		
account	O	Leg 13
opnClsCod	O	
<u>leg14Grp</u>		
account	О	Leg 14
opnClsCod	O	
<u>leg15Grp</u>		
account	O	Leg 15
opnClsCod	0	
<u>leg16Grp</u>		
account	О	Leg 16
opnClsCod	О	
<u>leg17Grp</u>		
account	О	Leg 17
opnClsCod	0	
<u>leg18Grp</u>		
account	О	Leg 18
opnClsCod	О	
<u>leg19Grp</u>		
account	О	Leg 19

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opnClsCod o	
<u>leg20Grp</u>	
account o Leg 20	
opnClsCod o	

Text Report Structure

This report is available only in XML format.

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4.6.3 TE545 Daily TES Maintenance

Description For each exchange member, this report lists the T7 Entry Service (TES)

activity for simple, complex and flexible instruments.

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

trades.

The following TES trades are listed:

- Block, Block TAM and Basis Trades.
- EFPF trades with the Bond References.
- EFPI trades with the cash basket references.
- EFS trades with the swap references.
- Vola Trades with the options block trade references.

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

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

time.

This report is available only for derivative markets.

Frequency Daily.

te545KeyGrp1

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 0 membId 0 membLglNamO rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m te545Grp, repeated 0 ... variable times: te545KeyGrp participantGrp participant Participant m partLngName Participant Long Name m te545Grp1, repeated 1 ... variable times:

77.0.1			
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XML Report Reference Manual		<u></u>	ers. 90.3.3
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<u>businessUnitGrp</u>			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
te545Grp2, repeated 1 variable times:	111	Do Identifici	
te545KeyGrp2			
· -	m	User	
user	m	USEI	
te545Grp3, repeated 1 variable times:			
te545KeyGrp3			
instrumentGrp	***	Product	
product	m		
instrumentType	m	InstType Instrument Id	
instrumentId	m		
instrumentMnemonic	0	Instrument Mnemonic	
isinCod	0	isinCod	
wknNo	0	wknNo	
instNam	0	Instrument Name	
te545Rec, repeated 1 variable times:		Tr'	
time18	m	Time	
tesId	m	TES ID	
tesType	m	Type	
tesActivity	m	Act	
tesInitiatorBU	0	Initiator	
tesInitiatorUser	О	User	
isBroker	0	В	
isDisclosed	О	D	
isOnBook	О	OnBook	
skipMinLotSizeVal	О	Skip Min Lot Size Val	
tesDescription	0	Description	
execPrc	0	Price	
closTime	0	Clos Time	
entryTime	m	Entry Time	
execTime	0	Exec Time	
basketId	О	Basket ID	
eventId	0	Neg Ev ID	
anonymFlag	О	Anonymous Flag	
revInitTime	0	RevInitTime	
revReason	О	RevReason	
dealIdGrp, repeated 0 variable time	s:		
dealId	О	Deal ID	

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Descriptions					
<u>onBehalfGrp</u>					
businessUnit	0	BU Obo			
busUntLngName	0	BU Obo Long Name			
enteringUser	O	Trader Obo			
<u>legPriceGrp</u> , repeated 0 variable time	s:				
instrumentId	m	Instrument Id			
instrumentMnemonic	O	Instrument Mnemonic			
legexecPrc	m	Prc			
legExecQty	0	Qty			
<u>extReferenceGrp</u>					
efpfReferenceGrp, repeated 0 1 tim	nes:				
isinCod	m	SecurityID			
nomVal	m	Nominal			
mrtyDat	0	Mtrty Date			
secuShtNam	0	Security Name			
couponRat	O	Coupon Rate			
cshPrcConv	0	CshPrc			
couponFrq	0	Coupon Frq			
settlDat	О	Settl Date			
settlInst	0	SI			
hdgTyp	m	Hdg			
currTypCod	0	Curr			
efpiReferenceGrp, repeated 0 1 tim	ies:				
cashBsktRefId	m	ReferenceId			
nomVal	m	Nominal			
settlInst	0	SI			
hdgTyp	m	Hdg			
currTypCod	0	Curr			
efsReferenceGRp, repeated 0 1 times:					
nomVal	m	Nominal			
couponFrq	0	Coupon Frq			
fixedRat	0	Rate			
couponVarRef	О	CpnVarRef			
couponVarOfs	0	CpnVarOfs			
swapCust1	0	Swap Payer			
swapCust2	O	Swap Receiver			
swapClearer	0	SwapClearer			
strtDat	m	Start Date			

End Date

Settl Date

m

o

endDat

settlDat

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Descriptions		
settlInst	О	SI
hdgTyp	m	Hdg
currTypCod	O	Curr
volaReferenceGrp, repeated 0 1	l times:	
OptionsContract		
product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	O	Instrument Mnemonic
optTrnIdNo	m	TrnNo
optUsedQty	O	UsedQty
tamReferenceGrp, repeated 0 1	times:	
customUnderlyingPrice	m	Cust Under Prc
sideGrp, repeated 1 2 times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	О	Bus Unit
sideTrader	О	Trader
sideStatus	m	Sts
approvalTime	О	Appr Time
revAppTime	О	RevAppTime
te545SideClearingInfo		
clientIdentifier	O	Client Identifier
investIdentifier	O	Invest Identifier
investQualifier	O	Invest Qualifier
execIdentifier	O	Exec Identifier
execQualifier	О	Exec Qualifier
liqProvActivity	O	LiqProvActivity
riskReduction	О	CommHedgFlg
regOrderEvent	О	RegOrderEvent
dmaFlg	О	DMA Flag
opnClsCod	О	OC
account	O	AC
flexAcctInfo	O	Flex Account Info
tradingCapacity	O	TC
clearingTakeUpMember	O	Take Up Mbr
ordOriginFirm	O	OrgFirm
beneficiary	O	Beneficia
customerInstr	О	С
complianceInfo	0	Compliance Info

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originCountryCode	O	OCC
freeText1	О	Text 1
freeText2	O	Text 2
freeText3	О	Text 3

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ML Report Reference Manual	Vers. 90.3.3
roduction	09.11.2020
ML Report Descriptions	Page 211
ext Report Structure	
rticipant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
ser	
XXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	ption Price
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
XXXXXXXXXXXXXXXX	
Deal ID	
 XXXXXXXXXXXXXXXXXXX	
J Obo BU Obo Long Name Trader Obo	
Instrument Id Instrument Mnemonic Prc Qty	
99999999999999999999999999999999999999	
ecurityID Nominal Mtrty Date Security Name Coupon Rate CshP Coupon Frq Settl Date SI Hdg Curr	rc
ecurityID Nominal Mtrty Date Security Name Coupon Rate CshP: Coupon Frq Settl Date SI Hdg Curr XXXXXXXXXX 999,999,999,999 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	

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	Reference Manual	Vers. 90.3.3
·		
Production		09.11.2020
XML Report	Descriptions	Page 212
XXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX 999,999,999.9999 XXXXX XXX XXX	
Nominal	Coupon Frq Rate CpnVarRef	
	CpnVarOfs Swap Payer Swap Receiver SwapClearer Settl Date SI Hdg Curr	Start Date End Date
	31-12-09 XXXXX XXX XXX Instrument Id	
ust Under Prc		
9999.9999999		
Side ID	Size B/S Bus Unit Trader Sts Appr Time RevAppTime Clien Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvAc RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFir Compliance Info OCC Text 1 Text 2 Text 3	nt Identifier htivity CommHedgFlg mm Beneficia C
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX 99999999.9999 XXXX XXXXXXXX XXXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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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.

Daily. Frequency

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

```
te546
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     o
    membLglNam
                                                     0
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  te546Grp, repeated 0 ... variable times:
    te546KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
                                                           Participant Long Name
         partLngName
                                                     m
    te546Grp1, repeated 1 ... variable times:
       te546KeyGrp1
         businessUnitGrp
           businessUnit
                                                     m
                                                           BU
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
       te546Grp2, repeated 1 ... variable times:
         te546KeyGrp2
           user
                                                     m
                                                           User
         te546Grp3, repeated 1 ... variable times:
           te546KeyGrp3
              basketId
                                                           Basket ID
```

m

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ort Descriptions		
basketType	m	Type
bucket	0	Bucket
basketProfile	0	Profile
basketMonth	0	Mon
basketYear	0	Year
<u>te546Rec</u> , repeated 1 variable times:		
time18	m	Time
basketOperationType	m	Oper Type
basketAmendmentCounter	m	AmCt
basketActivity	m	Act
closTime	0	Clos Time
entryTime	m	Entry Time
execTime	0	Exec Time
basketPrc	0	Price
<u>basketInitiatorGrp</u>		
basketInitiatingBU	m	Initiator
basketInitiatingUser	m	User
isBroker	0	В
basketDescription	0	Description
<u>basketSideGrp</u> , repeated 1 2 times:		
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideRefId	0	Reference Id
sideStatus	m	Sts
approvalTime	0	Appr Time
basketComponentGrp, repeated 1 v	ariable t	imes:
effectOnBasket	0	A/R
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	O	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	0	Instrument Name
time18	m	Time
tesId	m	TES ID
tesType	m	Туре

m

Act

tesActivity

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

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

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User	
XXXXXX	
Basket ID Type Bucket Profile Mon Year	
Time Oper Type AmCt Act Clos Time Entry Time Exec Time	Price
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9.99999+
Initiator User B Description	
3/S Bus Unit Trader Reference Id Sts Appr Time	
XXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX	
A/R Product InstType Instrument Id Instrument Mnemonic isinCod	
Instrument Name Time TES ID Type Act Initiator Us Description Price Clos Time Entry Time Exec Time	er в D
x xxxxxxxxxx xxxxxxxx 999999999999	 'YY YYYYYYYY
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
XXXXXXXXXXXXXXXXXX 9999.9999+ XXXXXXXXXX	
BU Obo BU Obo Long Name Trader Obo	
XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Cust Under Pro	
 ₊ 9999, 99999999	
Side ID Size B/S Bus Unit Trader Sts Appr Time	
11	

		<u></u>
T7 Release 9.0)	_
XML Report Ro	eference Manual	Vers. 90.3.3
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XML Report D	escriptions	Page 218
Client Identifier	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LigProvAct	ivity RegOrderEvent
	OC AC Flex Account Info TC Take Up Mbr OrgFirm Beneficia C Complianc Text 1 Text 2 Text 3	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX
	X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX XX
	XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXXXXX	

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4.6.5 **TE547 TES Late Approval Report**

Description For each exchange member, this report lists the approval times of delayed

> approved trades using the T7 Entry Service (TES) for simple, complex and flexible instruments. A TES approval is delayed, when the duration between submission and approval of the TES trade is longer than a pre-defined time frame (for further information see Part 4.4 of the Conditions of Trading at

Eurex Deutschland).

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

isinCod

o

The listed information is sorted per time.

This report is available only for derivative markets.

Frequency Monthly.

isinCod

Availability This report is available for all members.

M/O Text Report Heading

```
XML Report Structure
te547
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  te547Grp, repeated 0 ... variable times:
    te547KeyGrp
       participantGrp
         participant
                                                    m
                                                           Participant
         partLngName
                                                           Participant Long Name
                                                    m
    te547Grp1, repeated 1 ... variable times:
       te547KeyGrp1
         instrumentGrp
                                                           Product
           product
                                                    m
           instrumentType
                                                           InstType
                                                    m
           instrumentId
                                                           Instrument Id
           instrumentMnemonic
                                                           Instrument Mnemonic
                                                    o
```

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

Text Report Structure

Participant	Partio	cipant Long Name						
XXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX					
Product	InstType In	nstrument Id ame	Instrum	ent Mnemonic	isinCod	wknNo		
XXXXXXXXXXXX		999999999999999 XX XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXXXXXXXXXX	XXXXXXXXX		
BusinessDay	TES ID ApprovingUser	TradePrice ApprovalTime	TradeSideQty ApprovalDurati	TESClosureTime on	EntryTime	InitBU	InitUser	ApprovingBU
31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 9999.99999+ XXXXXXXXXXXXXXXXXX			XXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXX	XXXXXXXX

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4.6.6 TE548 Daily Compression Maintenance

Description This report outlines the details of all the compression runs performed on this

trading date by the compression service provider. The report shows for each compression run the maintenance activity done by the compression service provider along with the status of the related TES trades and TES trade sides.

This report is generated for the Business Unit which is acting as the

compression service provider.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

```
XML Report Structure
                                                   M/O Text Report Heading
te548
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   o
    membId
                                                   O
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  te548Grp, repeated 0 ... variable times:
    te548KeyGrp
      participantGrp
         participant
                                                         Participant
                                                   m
         partLngName
                                                         Participant Long Name
                                                   m
    te548Grp1, repeated 1 ... variable times:
      te548KeyGrp1
         businessUnitGrp
           businessUnit
                                                         BU
                                                   m
           busUntLngName
                                                         BU Long Name
                                                   m
           businessUnitId
                                                          BU Identifier
                                                   m
      te548Grp2, repeated 1 ... variable times:
         te548KeyGrp2
           product
                                                         Product
```

te548Grp3, repeated 1 ... variable times:

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te548KeyGrp3

compressionRunId m RunId

te548Grp4, repeated 0 ... variable times:

te548KeyGrp4

instrumentType o InstType

instrumentId o Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o IsinCod wknNo o WknNo

instNam o Instrument Name

 $\begin{array}{cccc} compRunStatus & m & CompSts \\ compTime & m & CompTime \end{array}$

te548Rec, repeated 0 ... variable times:

time18 o Time
tesId o TES ID
tesType o Type
execPrc o Price

execTime o Exec Time

compSideGrp, repeated 0 ... variable times:

sideId Side ID execQty o Size buyCod o B/S sideBU Bus Unit o Trader sideTrader sideStatus Sts o Appr Time approvalTime o

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XML Report Descriptions	Page 223
Text Report Structure	
Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product	
XXXXXXXXXXXX	
RunId	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
InstType Instrument Id Instrument Mnemonic IsinCod WknNo Instrument CompTime	nt Name CompSts
XXXXXXXX 99999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time TES ID Type Price Exec Time	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Side ID Size B/S Bus Unit Trader Sts Appr Time	

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4.6.7 TE550 Open Order Detail

Description For each market participant and for each exchange, this report lists all orders

remaining in the order book at the end of the day.

The report is split per business unit and trader and sorted per product, instrument type, instrument and order number. For each instrument, the accumulated total number of resting buy and sell orders and the corresponding

remaining quantities are given.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

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te550KeyGrp3

<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

te550Rec, repeated 1 ... variable times:

 $\begin{array}{ccc} exchangeOrderId & m & Order \, ID \\ alphaOrderNo & m & Order \, No \end{array}$

clientIdentifier Client Identifier o investIdentifier Invest Identifier O investQualifier **Invest Qualifier** o execIdentifier Exec Identifier execQualifier **Exec Qualifier** liqProvActivity LiqProvActivity o

riskReduction o Commodity Hedging Flag

buyCod B/S m ordrTyp Тур m ordrQty Size m limOrdrPrcLimPrc o stopPrice TrgPrc o execQty ExecQty o triggered o Trg tradingRestriction Res o

entryDate m Entry Date
entryTime m Entry Time
priorityDate m Priority Date
priorityTime m Priority Time

timeValidity m Exp

expiryDate o Expiry Date clientRef o ClientRef tradingCapacity m TC MatchInstCrossId o SMP-ID dmaFlg o DMA

clearingData1

commonClearingData1

clearingTakeUpMember o Take Up Mbr

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ordOriginFirm	0	OrgFirm
beneficiary	0	Beneficia
complianceInfo	0	Compliance Info
flexAcctInfo	0	Flex Account Info
freeText1	0	Text 1
freeText2	0	Text 2
freeText3	0	Text 3
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	0	Leg 1
opnClsCod	0	
<u>leg2Grp</u>		
account	0	Leg 2
opnClsCod	0	
<u>leg3Grp</u>		
account	0	Leg 3
opnClsCod	0	
<u>leg4Grp</u>		
account	0	Leg 4
opnClsCod	0	
<u>leg5Grp</u>		
account	0	Leg 5
opnClsCod	0	
<u>leg6Grp</u>		
account	0	Leg 6
opnClsCod	0	
<u>leg7Grp</u>		
account	0	Leg 7
opnClsCod	0	
<u>leg8Grp</u>		
account	0	Leg 8
opnClsCod	0	
<u>leg9Grp</u>		
account	0	Leg 9
opnClsCod	0	
<u>leg10Grp</u>		
account	0	Leg 10
opnClsCod	0	
<u>leg11Grp</u>		
account	0	Leg 11

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and ClaCa 4		
opnClsCod	0	
<u>leg12Grp</u>		Y 10
account	О	Leg 12
opnClsCod	О	
<u>leg13Grp</u>		
account	О	Leg 13
opnClsCod	О	
<u>leg14Grp</u>		
account	0	Leg 14
opnClsCod	О	
<u>leg15Grp</u>		
account	О	Leg 15
opnClsCod	O	
<u>leg16Grp</u>		
account	0	Leg 16
opnClsCod	0	
<u>leg17Grp</u>		
account	О	Leg 17
opnClsCod	О	
<u>leg18Grp</u>		
account	О	Leg 18
opnClsCod	O	
<u>leg19Grp</u>		
account	O	Leg 19
opnClsCod	O	
<u>leg20Grp</u>		
account	0	Leg 20
opnClsCod	О	
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume
=		÷

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Production XML Report [)escriptions			-	09.11.2020 Page 228
VINIT Kebout I	Descriptions				rage 220
Text Report S	tructure				
	Participant Long Name	BU	BU Long Name	BU Iden	tifier Trader
XXXXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXXXXXX XXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX !	999999 XXXXXX
	ype Instrument Id rument Name	Instrument Mnemonic	isinCod	wknNo	
	XXX 999999999999999999999999		XXXXXXXXXX XXXXXXXX	XXX XXXXXXXXX	
Order ID	Order No Client Identific LiqProvActivity Commodity He Res Entry Date Entry Time SMP-ID DMA Take Up Mbr. Text 1 Text 2 Teleg 1 Leg 2 Leg 3 Leg 4 Leg Leg 18 Leg 19 Leg 20	edging Flag B/S Typ Priority Date Pr: r OrgFirm Beneficia Comp ext 3	Size L ority Time Exp liance Info Fle	imPrc TrgPrc Expiry Date Client x Account Info	ExecQty Trg :Ref TC
XXXXXXXXXXXXXXXXXX	XX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX	XXXX XXX 99! XXXXXX 31-12-09 XX: XXXXXXX XXXXXXXXX XXX: XXXXXXXXXXX	0,999,999,999,999,9 XXXXXXXXXXXXXXXXXXXX	31-12-09 XXXXXX XXXXXXXXXXXXXXXXXXX	99999999 .9999 XXX XXXXXXXXXXXXXX XX XXXXXXXXXX
Total Open Buy Orde	ers			999,999,	999
Total Open Buy Vol	ume			999,999,999.99	999
Total Open Sell Or	ders			999,999,	999
Total Open Sell Vo	lume			999,999,999.9	999

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4.6.8 **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	<u>M/O</u>	Text Report Heading
<u>te590</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membId	О	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
te590Grp, repeated 0 variable times:		
te590KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te590Grp1, repeated 1 variable times:		
te590KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
husinossUnitId	***	DILIdantifian

businessUnitId **BU** Identifier m

te590Grp2, repeated 1 ... variable times:

te590KeyGrp2

user User m sessionId m Session

te590Grp3, repeated 1 ... variable times:

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te590KeyGrp3

<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

te590Rec, repeated 1 ... variable times:

tradingIndicationId m TradInd ID

 $\begin{array}{cccc} time 18 & m & Time \\ trading Indication Activity & m & Act \end{array}$

lateralityIndicator m Laterality

tradeSideGrp, repeated 1 ... 2 times:

tradeSideId o Trade Side ID

brokerGrp

brokerRole m Broker Role

buyCod m B/S

clientIdentifier Client Identifier O investIdentifier Invest Identifier O investQualifier **Invest Qualifier** o Exec Identifier execIdentifier o execQualifier **Exec Qualifier** o liqProvActivity LiqProvActivity o

tradingCapacity o TC

clearingData

commonClearingData

clearingTakeUpMemberoTake Up MbrordOriginFirmoOrgFirmbeneficiaryoBeneficia

customerInstr o C

complianceInfo o Compliance Info

originCountryCode o OCC

flexAcctInfo o Flex Account Info

 freeText1
 o
 Text 1

 freeText2
 o
 Text 2

 freeText3
 o
 Text 3

<u>legClearingGrp</u>

leg1Grp

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account	0	Leg 1
opnClsCod	0	205 1
leg2Grp	Ü	
account	0	Leg 2
opnClsCod	0	Leg 2
leg3Grp	O .	
account	0	Leg 3
opnClsCod	0	Leg 3
leg4Grp	O	
account	0	Leg 4
opnClsCod	0	Leg 1
leg5Grp	Ü	
account	0	Leg 5
opnClsCod	0	Leg 3
leg6Grp	Ü	
account	0	Leg 6
opnClsCod	0	Leg
leg7Grp	Ü	
account	0	Leg 7
opnClsCod	0	Leg /
leg8Grp	Ü	
account	0	Leg 8
opnClsCod	0	Leg
leg9Grp	Ü	
account	0	Leg 9
opnClsCod	0	208
leg10Grp	· ·	
account	0	Leg 10
opnClsCod	0	8
leg11Grp		
account	0	Leg 11
opnClsCod	0	υ
leg12Grp		
account	0	Leg 12
opnClsCod	0	υ
<u>leg13Grp</u>		
account	0	Leg 13
opnClsCod	0	٥
<u>leg14Grp</u>		
account	O	Leg 14

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· · · · · ·		
opnClsCod	O	
<u>leg15Grp</u>		
account	0	Leg 15
opnClsCod	0	
<u>leg16Grp</u>		
account	0	Leg 16
opnClsCod	0	
<u>leg17Grp</u>		
account	0	Leg 17
opnClsCod	0	
<u>leg18Grp</u>		
account	O	Leg 18
opnClsCod	O	
<u>leg19Grp</u>		
account	O	Leg 19
opnClsCod	O	
<u>leg20Grp</u>		
account	О	Leg 20
opnClsCod	О	
<u>oBOGrp</u>		
businessUnit	О	BU
busUntLngName	О	BU Long Name
enteringUser	О	Trader Obo
regOrderEvent	О	Reg Order Event
reason	О	Reas
<u>bilateralTradingIndicationGrp</u>		
bilateralRelation	0	Bilateral Relation
arrangementId	О	Arrangement ID
counterpartyBrokerBU	0	CtptyBrokerBU
counterpartyBrokerUser	o	CtptyBrokerUser
<u>agreedTradingGrp</u>		
agreedClientSide	m	Agreed Side
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty
annnouncementGrp		
publishSide	m	PubSide
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
matchEventGrp		
matchEvent	O	Match Event

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$\underline{marketDataGrp}$

bidPrc o BidPrc askPrc o AskPrc

matchStepGrp, repeated 1 ... variable times:

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

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Text Report Structure	
Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User Session	
XXXXXX 999999999	
Product InstType Instrument Id Instrument Mnemonic isinCo	od wknNo
TradInd ID Time Act Laterality	
TradInd ID Time Act Laterality	
TradInd ID Time Act Laterality 09999999999999999 XXXXXXXXXXXXXXXXX X X Trade Side ID	
TradInd ID Time Act Laterality 99999999999999999	• •
TradInd ID Time Act Laterality 1999999999999999999999999999999999999	
TradInd ID Time Act Laterality 399999999999999999999999999999999999	CXXXX
TradInd ID Time Act Laterality 099999999999999999999999999999999999	XXXXX XXXXX X XXXXXXXXXXXXXXXXXXXXXXXX
TradInd ID Time Act Laterality 99999999999999999999999999999999999	XXXXX XXXXXX X XXXXXXXXXXXXXXXXXXXXXXX
TradInd ID Time Act Laterality 99999999999999999999999999999999999	XXXXX XXXXXX X XXXXXXXXXXXXXXXXXXXXXXX
TradInd ID Time Act Laterality 99999999999999999999999999999999999	XXXXX XXXXXX X XXXXXXXXXXXXXXXXXXXXXXX
TradInd ID Time Act Laterality 199999999999999999999999999999999999	XXXXX XXXXX X XXXXXXXXXXXXXXXXXXXXXXXX

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X 9999999999999999 XXXXXXXX XXXXXX

Agreed Side Agreed Prc Agreed Qty PubSide PubPrc PubQty

x 9999.9999+ 999999999.9999 x x

Match Event BidPrc AskPrc ------999999999 9999.99999+ 9999.99999+

StepExecQty

999999999.9999

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4.6.9 TE600 Eurex EnLight Maintenance

Description For each exchange member, this report lists the Daily Eurex EnLight activity.

The report contains all the details of the Negotiation Event and Eurex EnLight

Deals.

For the requester following details are present:

- . All the details of the Negotiation Event.
- . Quotes sent by all the respondents to the Eurex EnLight.
- . All the Deals generated on Eurex EnLight including the Top of Book information.

For the respondent following details are present:

- . Negotiation Event details which were shown to respondent
- . Quotes sent by the respondent for a particular Negotiation Event.
- . Deals done on Eurex EnLight by the respondent including the Top of Book information.

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

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

<u>te600</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
te600Grp, repeated 0 variable times:		
te600KeyGrp		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
te600Grp1, repeated 1 variable times:		
te600KeyGrp1		
<u>businessUnitGrp</u>		

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AME Report Descriptions			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
te600Grp2, repeated 1 variable times:			
te600KeyGrp2			
user	m	User	
te600Grp3, repeated 1 variable times:			
te600KeyGrp3			
product	m	Product	
te600Grp4, repeated 1 variable times:			
te600KeyGrp4			
eventId	m	Negotiation Event ID	
anonymFlag	0	Anonymous Flag	
basisFlag	0	Basis Trade NegotiationFlag	
te600Rec, repeated 1 variable times:		Dusis Trade Progettation ing	
time18	m	Time	
eventActivity	m	Act	
eventGrp, repeated 0 variable tim			
eventStatus	0	Status	
eventReportId	0	Negotiation Event Report ID	
eventStartTime	0	Negotiation Event Start Time	
eventExpiryTime	0	Negotiation Event Expiry Time	
timeToTransfer	0	Time to Transfer	
requesterGrp, repeated 0 1 time		Time to Transfer	
requesterOwnerBU	0	Event Owning BU	
requesterOwnerUser	0	Event Owning User	
requester Entering User		Entering User	
instrumentId	0	Instrument ID	
instrumentMnemonic	0	Instrument Mnemonic	
	0		
instrumentType	0	InstType	
instrumentSubType	0	SubType Number of Lease	
numberOfLegs	0	Number of Legs	
instrumentLegGrp, repeated 0 v			
instrumentId	m	Leg ID	
instrumentMnemonic	0	Leg Mnemonic	
buyCod	0	B/S	
ratio	0	Ratio	
<u>underlyingLegPriceGrp</u> , repeated			
product	0	Und Prod	
instrumentId	О	Und Leg ID	

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		09.11	20
scriptions			ge 2
001111111111111111111111111111111111111			<u> 50 </u>
instrumentMnemonic	0	Und Leg Mnemonic	
buyCod	0	B/S	
ratio	0	Ratio	
eventType	0	Type	
eventSide	0	Negotiation Event Side	
eventOpenQty	О	Negotiation Event Open Quantity	
eventTotalDealQty	O	Negotiation Event Total Deal Quar	ıtity
eventOverallQty	О	Negotiation Event Overall Quantity	y
refPrc	0	Reference Price	
refPrcTyp	0	Reference Price Type	
deltaExch	0	Delta Exchange	
workingDelta	О	Working Delta	
negotiateUnderlying	0	Negotiate Underlying	
underlyingDelta	О	Underlying Delta	
lastNegotiatedPrc	0	Last Negotiated Price	
lastNegotiatedQty	0	Last Negotiated Quantity	
noOfRespondents	О	Number of Respondents	
show NoOf Respondents	О	Show Number of Respondents	
bidPrc	0	Bid Price	
offerPrc	О	Offer Price	
requote	0	Requote	
sideFixed	o	Side Fixed	
qtyFixed	0	Quantity Fixed	
regOrderEvent	0	RegOrderEvent	
respondentVisibilityGrp, repeated	10 va	ariable times:	
respondentOwnerBU	0	BU Respondent	
respondentOwnerUser	0	User Respondent	
requote	0	Requote	
showQty	0	Show Quantity	
showSide	0	Show Side	
showPrc	0	Show Price	
showLastNegotiatedPrc	0	Show Last Negotiated Price	
showLastNegotiatedPrcQty	0	Show Last Negotiated Qty	
showBuySideUserInfo	0	Show Buy Side User Information	
showLastDealOnClosure	О	Show Last Deal Infor on Closure	
anonymousUserId	O	Anonymous User ID	
eventFreeText	O	Event Free Text	
buySideUserInfo	O	Buy Side User Info	
quoteGrp, repeated 0 variable tim	nes:		

Quote ID

m

quoteId

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manual dant Cum managed 1 von	riabla tim	
respondentGrp, repeated 1 var		
respondentOwnerBU	0	BU Respondent
respondentOwnerUser	0	User Respondent
respondentEnteringUser	0	Entering User
anonymousUserId	0	Anonymous User ID
quoteFreeText1	0	Quote Free Text1
underlyingDelta	0	Underlying Delta
underlyingPrice	0	Underlying Price
basisBid	0	Basis Bid Price
basisAsk	0	Basis Ask Price
quoteSideGrp, repeated 0 2 tin	mes:	
buyCod	0	B/S
prc	0	Price
qty	0	Quantity
sideClearingInfo, repeated 0 1	times:	
clientIdentifier	0	Client Identifier
investIdentifier	0	Invest Identifier
investQualifier	0	Invest Qualifier
execIdentifier	0	Exec Identifier
execQualifier	O	Exec Qualifier
liqProvActivity	0	LiqProvActivity
riskReduction	0	CommHedgFlg
regOrderEvent	0	RegOrderEvent
dmaFlg	0	DMA Flag
opnClsCod	0	OC
account	0	AC
flexAcctInfo	0	Flex Account Info
tradingCapacity	0	TC
clearingTakeUpMember	0	Take Up Mbr
ordOriginFirm	0	OrgFirm
beneficiary	O	Beneficia
customerInstr	O	C
complianceInfo	0	Compliance Info
originCountryCode	0	OCC
freeText1	0	Text 1
freeText2	o	Text 2
freeText3	0	Text 3
dealGrp, repeated 0 variable tim		
dealId	m	Deal ID
dealReportId	o	Deal Report ID
*		*

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dealStatus	m	Deal
dealCancelStatus	O	Deal Cancel Status
isDisclosed	O	D
respondentGrp, repeated 0 1 tim	es:	
respondentOwnerBU	O	BU Respondent
respondentOwnerUser	O	User Respondent
respondentEnteringUser	O	Entering User
anonymousUserId	O	Anonymous User ID
requesterGrp, repeated 0 1 times	s:	
requesterOwnerBU	О	Event Owning BU
requesterOwnerUser	О	Event Owning User
requesterEnteringUser	О	Entering User
dealTime	О	Deal Creation Time
dealUpdateTime	О	Deal Update Time
dealQuoteId	О	Quote ID
dealPrc	О	Price
dealQty	O	Quantity
optionQty	O	Option Quantity
newOptionPrc	O	New Option Price
newFuturePrc	O	New Future Price
futureQty	O	New Future Quantity
underlyingEffectiveDelta	O	Underlying Effective Delta
underlyingQty	O	Underlying Quantity
underlyingDelta	O	Underlying Delta
underlyingPrice	O	Underlying Price
underlyingPriceBoundary	O	Underlying Price Boundary
newRefPrc	O	New Reference Price
validityTime	O	Validity Time
requesterSide	O	Requester Side
respondentSide	O	Respondent Side
dealFreeText1	O	Deal Free Text1
sideClearingInfo, repeated 0 1 ti	mes:	
clientIdentifier	O	Client Identifier
investIdentifier	O	Invest Identifier
investQualifier	O	Invest Qualifier
execIdentifier	O	Exec Identifier
execQualifier	О	Exec Qualifier
liqProvActivity	О	LiqProvActivity
riskReduction	О	CommHedgFlg
regOrderEvent	О	RegOrderEvent

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dmaFlg DMA Flag o opnClsCod OC o AC account o flexAcctInfo Flex Account Info o TC tradingCapacity o clearing Take Up MemberTake Up Mbr o ord Origin FirmOrgFirm o beneficiary Beneficia C customer Instro complianceInfo Compliance Info o origin Country CodeOCC o Text 1 freeText1 o freeText2 Text 2 o freeText3 Text 3 topOfBookGrp, repeated 0 ... 1 times:

bBOGrp, repeated 0 ... variable times:

bboType BBO Type bidPrc Bid Price o bidQty o **Bid Quantity** offerPrc Offer Price o offerQty o Offer Quantity number Of LegsLegs

 $\underline{instrumentLegPriceGrp}, repeated \ 0 \ ... \ variable \ times:$

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

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<u> Fext Report Structur</u>					
articipant Partici	pant Long Name				
XXXXX XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX			
BU BU Lo	ong Name	BU Identifier			
XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	·	x 999999			
User					
XXXXX					
Product					
XXXXXXXXX					
egotiation Event ID Anonymo	nus Flag Basis Trade I	NegotiationFlag			
		NegotiationFlag 			
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	oort ID Negotiation E	XXXX vent Start Time Ne	ument Mnemonic	InstT	
Time Act XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	port ID Negotiation Entering User	vent Start Time Ne nstrument ID Instr	ument Mnemonic	InstT XXXXXXXXXXXXXX	ype SubType XXXXX XXXXXXXX
Time Act XXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXX	port ID Negotiation Entering User Intering U	vent Start Time Ne nstrument ID Instr	ument Mnemonic XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstT XXXXXXXXXXXXXX	ype SubType XXXXX XXXXXXXX
Time Act XXXXXXXXXXXXXXXXXXX XXXXXXXX tatus Negotiation Event Rep Event Owning User En Number of Legs XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	port ID Negotiation Entering User Intering U	vent Start Time Ne nstrument ID Instr XXXXXXXXXXX 9999999999999 XXXXX	ument Mnemonic XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstT XXXXXXXXXXXXXX	ype SubType XXXXX XXXXXXXX
Time Act XXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXX	port ID Negotiation Entering User Intering U	vent Start Time Ne nstrument ID Instr XXXXXXXXXXXX 99999999999 XXXXX B/S	ument Mnemonic XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstT XXXXXXXXXXXXXX	ype SubType XXXXX XXXXXXXX
Time Act XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	port ID Negotiation Entering User Intering U	vent Start Time Ne nstrument ID Instr XXXXXXXXXXX 999999999999 XXXXX B/S XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	wment Mnemonic XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstT XXXXXXXXXXXXXX	ype SubType XXXXX XXXXXXXX
Time Act XXXXXXXXXXXXXXXXXXX XXXXXXXX Status Negotiation Event Rep Event Owning User En Number of Legs XXXXX XXXXXXXXXXXXXXXXXXXXXXXX XXXXXX	cort ID Negotiation Entering User Intering U	vent Start Time Ne nstrument ID Instr XXXXXXXXXXXXX 999999999999 XXXXX B/S XXXXXXXXXXXXXXXXXXXXXXXXXXXX	wment Mnemonic XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstT	ype SubType

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

Show Number of Respondents

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XXXXX 999.9999+ 9999.99999+ 999999999.9999 X	999999999
Bid Price Offer Price Requote Side Fixed Quantity Fixed RegOrderEvent	
9999.99999+ 9999.99999+ X X X XXXX	
BU Respondent User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Pri Show Buy Side User Information Show Last Deal Infor on Closure Anonymous User ID	ce Show Last Negotiated Qty
XXXXXXXX X XXXXXX X X X X X X	Х
X XXXXX 999999	
Event Free Text	
***************************************	^^^^^^
Buy Side User Info	
Quote ID	
XXXXXXXXXXXXXXXXXXX	
BU Respondent User Respondent Entering User Anonymous User ID	
XXXXXXXX XXXXXX XXXXXXX 999999	
Quote Free Text1	
xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Madauluing Dalka Madauluing Duiga Dagis Did Duiga Dagis Jak Duiga	
Underlying Delta Underlying Price Basis Bid Price Basis Ask Price	
999.9999+ 9999.99999+ 9999.99999+	
B/S Price Quantity	
Oliout Tautifian Tunat Tautifian Tunat Outlifian Tuna Tautifian Tuna Outlifian Ti	arDanan at the Committee darilla
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier Li RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mb Compliance Info OCC Text 1 Text 2 Text 3	
	X XXXXX
XXXX XXXXXX X XX XXXXXXXXXXXXXXXXXXXXX	
XXXXXXXXXXXXXXXXXX XX XXXXXXXXXX XXXXXX	

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Deal Details		
Deal ID	Deal Report ID Deal Deal Cancel Status D BU Respondent User Respondent Entering Use Event Owning BU Event Owning User Entering User Deal Creation Time Deal Update Time Q Price Quantity Option Quantity New Option Price New Future Price New Future Underlying Effective Delta Underlying Quantity Underlying Delta Underlying Price Under New Reference Price Validity Time Requester Side Respondent Side	uote ID Quantity lying Price Boundary
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
	XXXXXXXX XXXXXX XXXXXX XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX 9999.9999 9999.99999
	Deal Free Text1	
 (XXXXXXXXXXXXXXXXXXXXXXXXX	Deal Free Text1	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Deal Free Text1 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3	neficia C
	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be	neficia C XXXXX
······································	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	neficia C XXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	neficia C XXXXX
CXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	neficia C XXXXX
COP OF BOOK DETAILS BBO Type Bid Processor States	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3 XXXXXXXXXXXXXXXXXXXX XXXXX XXXXXX XXXXXX	neficia C XXXXX
TOP OF BOOK DETAILS BBO Type Bid Pr	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3 XXXXXXXXXXXXXXXXXXXX XXXXX XXXXXX XXXXXX	neficia C XXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3 XXXXXXXXXXXXXXXXXXXX XXXXX XXXXXX XXXXXX	neficia C XXXXX
TOP OF BOOK DETAILS BBO Type Bid Pr	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivit RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Be Compliance Info OCC Text 1 Text 2 Text 3 XXXXXXXXXXXXXXXXXXXX XXXXX XXXXXX XXXXXX	neficia C XXXXX XXXXXXX XXXXXXXX

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4.6.10 TE610 Eurex EnLight Best Execution Summary

Description This report presents the necessary data captured at the point of each deal

struck in order to assist users in proof of BestEx to clients.

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

Events.

The listed information is split per user, product. This report is available only for derivative markets.

Frequency Daily.

te610KeyGrp3

Availability This report is available for all members.

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

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product m Product te610Grp4, repeated 1 variable times: te610Rec, repeated 1 variable times: item m m Item dealTime o Deal Creation Time dealUpdateTime o Deal Update Time dealStatus m Deal dealCancelStatus o Deal Cancel Status isDisclosed o D eventId m Negotiation Event ID anonymFlag o Anonymous Flag basisFlag instrumentId o Instrument ID instrumentType o Instrument ID instrumentSubType respondentGrp, repeated 0 variable times: respondentOwnerBU o Bu Respondent respondentEnteringUser o Instrument anonymousUserId o Anonymous User ID reponsdentsQuoting requesterOwnerBU o Event Owning User requesterOwnerBU o Respondents Quoting requesterGrp, repeated 0 1 times: requesterOwnerBU o Respondent Squoting requesterInteringUser o Respondent Squoting requesterOwnerBU o Event Owning User requesterOwnerBU o Respondent Squoting requesterGrp, repeated 0 1 times: requesterOwnerBU o Respondent Squoting requesterEnteringUser o Respondent respondentEnteringUser o Respondent	ort Descriptions		
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respondentGrp, repeated 0 variable times: respondentOwnerBU o User Respondent respondentEnteringUser o Entering User anonymousUserId o Anonymous User ID reponsdentsQuoting o Respondents Quoting requesterGrp, repeated 0 1 times: requesterOwnerBU o Event Owning BU requesterEnteringUser o Entering User requesterEnteringUser o Entering User eventType o Negotiation Event Type eventSide o Negotiation Event Side dealPrc o Price dealQty o Quantity dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o Invest Identifier investQualifier o Invest Qualifier execQualifier o Exec Qualifier	instrumentType	О	InstType
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anonymousUserId o Anonymous User ID reponsdentsQuoting o Respondents Quoting requesterGrp, repeated 0 1 times: requesterOwnerBU o Event Owning BU requesterEnteringUser o Entering User eventType o Negotiation Event Type eventSide o Negotiation Event Side dealPrc o Price dealQty o Quantity dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o Client Identifier investQualifier o Invest Qualifier execQualifier o Exec Qualifier	respondentOwnerUser	О	User Respondent
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requesterEnteringUser o Entering User eventType o Negotiation Event Type eventSide o Negotiation Event Side dealPrc o Price dealQty o Quantity dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o Client Identifier investIdentifier o Invest Identifier execQualifier o Exec Identifier execQualifier o Exec Qualifier	requesterOwnerBU	О	Event Owning BU
eventType eventSide o Negotiation Event Type eventSide dealPrc o Price dealQty o Quantity dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o investIdentifier o investQualifier execQualifier o Exec Identifier o Exec Qualifier	requesterOwnerUser	О	Event Owning User
eventSide o Negotiation Event Side dealPrc o Price dealQty o Quantity dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o Client Identifier investIdentifier o Invest Identifier investQualifier o Invest Qualifier execQualifier o Exec Identifier execQualifier o Exec Qualifier	requesterEnteringUser	О	Entering User
dealPrc o Price dealQty o Quantity dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o Client Identifier investIdentifier o Invest Identifier investQualifier o Invest Qualifier execIdentifier o Exec Identifier execQualifier o Exec Qualifier	eventType	О	Negotiation Event Type
dealQty o Quantity dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o Client Identifier investIdentifier o Invest Identifier investQualifier o Invest Qualifier execIdentifier o Exec Identifier execQualifier o Exec Qualifier	eventSide	О	Negotiation Event Side
dealFreeText1 o Deal Free Text1 sideClearingInfo, repeated 0 1 times: clientIdentifier o Client Identifier investIdentifier o Invest Identifier investQualifier o Invest Qualifier execIdentifier o Exec Identifier execQualifier o Exec Qualifier	dealPrc	О	Price
sideClearingInfo, repeated 0 1 times: clientIdentifier o Client Identifier investIdentifier o Invest Identifier investQualifier o Invest Qualifier execIdentifier o Exec Identifier execQualifier o Exec Qualifier	dealQty	О	Quantity
clientIdentifier o Client Identifier investIdentifier o Invest Identifier investQualifier o Invest Qualifier execIdentifier o Exec Identifier execQualifier o Exec Qualifier	dealFreeText1	0	Deal Free Text1
investIdentifier o Invest Identifier investQualifier o Invest Qualifier execIdentifier o Exec Identifier execQualifier o Exec Qualifier	sideClearingInfo, repeated 0 1 time	s:	
investQualifier o Invest Qualifier execIdentifier o Exec Identifier execQualifier o Exec Qualifier	clientIdentifier	O	Client Identifier
execIdentifier o Exec Identifier execQualifier o Exec Qualifier	investIdentifier	0	Invest Identifier
execQualifier o Exec Qualifier	investQualifier	O	Invest Qualifier
	execIdentifier	0	Exec Identifier
liqProvActivity o LiqProvActivity	execQualifier	0	Exec Qualifier
	liqProvActivity	0	LiqProvActivity

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scriptions		
riskReduction	0	CommHedgFlg
regOrderEvent	0	RegOrderEvent
dmaFlg	0	DMA Flag
opnClsCod	0	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	0	Text 3
timeToTransfer	O	Time to Transfer
bBOGrp, repeated 0 variable times	s:	
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
$\underline{\text{te}610InstrumentLegGrp}$, repeated 0 .	varia	able times:
instrumentId	m	Leg ID
instrumentMnemonic	O	Leg Mnemonic
buyCod	O	B/S
ratio	O	Ratio
iBBOGrp, repeated 0 1 times:		
bidPrc	O	BidPrc
bidQty	O	BidQty
offerPrc	o	Offer Price
offerQty	O	Offer Quantity
$\underline{\text{te}610UnderlyingLegGrp}$, repeated 0	1 tir	mes:
product	O	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	О	B/S

Ratio

o

ratio

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iBBOGrp, repeated 0 ... 1 times:

bidPrc BidPrc o bidQty BidQty o offerPrc Offer Price o offerQty Offer Quantity o Reference Price refPrc o refPrcTyp Reference Price Type o deltaExch Delta Exchange o workingDelta o Working Delta underlyingDelta Underlying Delta o underlying Effective DeltaUnderlying Effective Delta o underlyingQty **Underlying Quantity** o optionQty **Option Quantity** o newOptionPrc **New Option Price** o newFuturePrc o New Future Price futureQty New Future Quantity underlyingPrice **Underlying Price** o underlyingPriceBoundary **Underlying Price Boundary** o newRefPrc o New Reference Price

eventOpenQty o Negotiation Event Open Quantity respondentQuoteGrp, repeated 0 ... 50 times:

respondentGrp, repeated 0 ... variable times:

respondentOwnerBU	О	BU Respondent
respondentOwnerUser	0	User Respondent
respondentEnteringUser	0	Entering User
anonymousUserId	0	Anonymous User ID
showQty	0	Show Quantity
showSide	0	Show Side
updateTime	0	Update Time
quoteId	m	Quote ID
underlyingDelta	0	Underlying Delta
underlyingPrice	0	Underlying Price
quoteSideGrp, repeated 0 2 times	s:	
buyCod	0	B/S
prc	0	Price
qty	0	Quantity

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
rader	
XXXXXX	
Product	
XXXXXXXXXX	
Deal ID	
XXXXXXXXXXXXXXXXXXXXXX	
Item Deal Creation Time Deal Update Time Deal Deal Cancel Status D Negotiation Event ID Anonymous Fl. Instrument ID Instrument Mnemonic InstType SubType	ag Basis Flag
99999	XXXXX
BU Respondent User Respondent Entering User Anonymous User ID	
XXXXXXXX	
despondents Quoting	
999999	
event Owning BU Event Owning User Entering User	
XXXXXXXX XXXXXX XXXXXX	
Tegotiation Event Type Negotiation Event Side Price Quantity	
X XXXX 9999.99999+ 999999999999999999999	
Deal Free Text1	
***************************************	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvAc RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFi	

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Compliance Info OCC Text 1 Text 2 Text 3 Time to Transfer	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BBO Type Bid Price Bid Quantity Offer Price Offer Quantity	
XXXXXXXXXXXX 9999.9999+ 999999999.9999 9999.9999+ 99999999	
Number of Legs	
99	
Leg ID Leg Mnemonic B/S Ratio BidPrc BidQty Offer N	Price Offer Quantity
99999999999999999999999999999999999999	3999+ 999999999,9999
Und Prod	
XXXXXXXXXXXX	
Und Leg ID Und Leg Mnemonic B/S Ratio BidPrc BidQty Offer N	Price Offer Quantity
99999999999999999999999999999999999999	 3999+ 999999999.9999
Reference Price Reference Price Type Delta Exchange Working Delta Underlying Delta Underlying Effective De. Option Quantity	lta Underlying Quantity
9999.99999+ X XXXXX XXXXX 999.9999+ 999.999 9999999999.9999	 39+ 999999999.9999
New Option Price New Future Price New Future Quantity Underlying Price Underlying Price Boundary New Reference Negotiation Event Open Quantity	ence Price
9,999.99999+ 9999.99999+ 999999999999999	 399.99999+
BU Respondent User Respondent Entering User Anonymous User ID	
XXXXXXXX	
Show Quantity Show Side Update Time Quote ID	
X X XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX	
Underlying Delta Underlying Price	
999.9999+ 9999.99999+	

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4.6.11 **TE810 T7 Daily Trade Confirmation**

Description This report contains an inventory of all T7 on-exchange and TES trades

executed for a market participant during a trading day. Identified by their T7 deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time.

On and Off book Trade statistics (i.e. number of buy and sell on-exchange and TES trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.

This report is similar to report TC810, that is based on clearing positions. In contrast, report TE810 is based on trade information directly obtained from T7. For variance futures and total return futures it contains both trading and clearing notations.

BU Identifier

m

This report is available only for derivative markets.

Frequency Daily.

businessUnitId

Availability This report is available for all members.

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

te810 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId 0 membLglNam 0 rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m te810Grp, repeated 0 ... variable times: te810KeyGrp participantGrp participant Participant m partLngName Participant Long Name m te810Grp1, repeated 1 ... variable times: te810KeyGrp1 businessUnitGrp businessUnit BU m busUntLngName BU Long Name m

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```
te810Grp2, repeated 1 ... variable times:
  te810KeyGrp2
    user
                                                    Trader
                                              m
  te810Grp3, repeated 1 ... variable times:
    te810KeyGrp3
      product
                                                    Product
                                              m
    te810Grp4, repeated 1 ... variable times:
      te810KeyGrp4
         <u>instrumentGrp</u>
                                                    Product
           product
                                              m
                                                    InstType
           instrument Type \\
                                              m
           instrumentId
                                                    Instrument Id
                                              m
           instrumentMnemonic
                                                    Instrument Mnemonic
                                              o
           isinCod
                                                    isinCod
                                              O
           wknNo
                                                    wknNo
                                              o
           instNam
                                                    Instrument Name
                                              o
         tradingCapacity
                                                    TC
                                              m
      te810Rec, repeated 1 ... variable times:
         time18
                                              m
                                                    Time
                                                    Segment MIC
         segmentMIC
                                              m
         tradeType
                                                    Type
                                              m
         matchEvent
                                                    Event
                                              o
         matchStep
                                                    Step
                                              m
         matchDeal
                                              m
                                                    Deal
         parentDeal
                                                    Parent Deal
         dealItem
                                              m
                                                    Item
         priceDecomposition
                                                    Price Decompose
                                              o
                                                    Order ID
         exchangeOrderId
                                              o
         alphaOrderNo
                                                    Order No
                                              o
         sideLiquidityInd
                                                    Side Liquidity Indicator
                                              o
         buyCod
                                              m
         opnClsCod
                                                    O/C
                                              m
         ordrPrtFilCod
                                                    P/F
                                              o
         execQty
                                                    Quantity
                                              m
         execPrc
                                                    Trade Prc
                                              m
         clearingQty
                                                    Clearing Qty
                                              \mathbf{o}
         clearingPrc
                                                    Clearing Prc
                                              o
         instrumentType
                                                    StraType
                                              o
         instrumentId
                                              o
                                                    Strategy Id
         instrumentMnemonic
                                                    Strategy Mnemonic
                                              o
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	ordrTyp	O	Тур
	eventId	O	Neg Ev ID
	dealId	O	Deal ID
	tesType	O	TES
	limOrdrPrc	O	LimPre
	timeValidity	O	Exp
	tradingRestriction	О	Res
	revRequested	О	RevRequested
	membClgIdCod	O	ClMbr
	cust	О	Customer
	usrOrdrNum	O	UsrOrdrNmbr
	text	O	Text
	tvtic	o	$\label{lem:condition} Trading Venue Transaction I dentification-Code$
	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
	clearingAccount	O	ClearingAccount
	dmaFlg	O	DMA
į	instrumentStatsGrp		
	onExchStatsGrp		
	sumTotBuyOrdr	m	Total On-Exch Buy Trades
	sumTotCntrBuy	m	
	sumTotClgBuy	O	Clg Buy
	sumTotSellOrdr	m	Total On-Exch Sell Trades
	sumTotCntrSell	m	
	sumTotClgSell	O	Clg Sell
	tesStatsGrp		
	sumTESTotBuy	m	Total Buy TES Trades
	sumTESVolBuy	m	
	sumTESClgBuy	O	Clg Buy
	sumTESTotSell	m	Total Sell TES Trades

m

sumTESVolSell

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sumTESClgSell	О	Clg Sell
<u>productStatsGrp</u>		
onExchProdStatsGrp		
sum Prod Tot Buy Ordr	m	Product Buy On-Exch Trades
sumProdTotCntrBuy	m	
sumProdTotClgBuy	o	Clg Buy
sumProdTotSellOrdr	m	Product Sell On-Exch Trades
sumProdTotCntrSell	m	
sumProdTotClgSell	o	Clg Sell
tesProdStatsGrp		
sumProdTESTotBuy	m	Product Buy TES Trades
sumProdTESVolBuy	m	
sumProdTESClgBuy	О	Clg Buy
sumProdTESTotSell	m	Product Sell TES Trades
sumProdTESVolSell	m	
sumProdTESClgSell	O	Clg Sell

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Text Report Structure	
Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader	
XXXXXX	
Product	
XXXXXXXXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod Instrument Name TC	wknNo
XXXXXXXXXX XXXXXXXX 999999999999999999	XXXXXXXXX
Time Segment MIC Type Event Step Deal Parent Deal Item Order ID Order No Side Liquidity Indicator B/S O/C P/F Clearing Qty Clearing Prc StraType Strategy Id Strategy Mnemonic Neg Ev ID Deal ID TES LimPrc Exp Res RevReque: Text TradingVenueTransactionIdentificationCode Liquidity I Client ID Execution Qualifier Execution ID Investment Qualibasket ID Account Account Name ClearingAccount	Quantity Trade Prc Typ sted ClMbr Customer UsrOrdrNmbr Provision Activity RiskReduction lifier Investment ID t DMA
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9 XXXXXXXX 99999.9999 9999.99999+ XXXXXXXXXXXXXXXXXXXXX XXX XXXXX XXXXXXX
Total On-Exch Buy Trades 999,999,999,999,999,999,999	
Clg Buy 999,999,99999999999999999999999999999	
Total On-Exch Sell Trades 999,999,999,999,999,999,999	
Clg Sell 999,999,9999999	
Total Buy TES Trades 999,999,999 999,999,999,999	

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

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4.6.12 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
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  te812Grp, repeated 0 ... variable times:
    te812KeyGrp
       participantGrp
         participant
                                                          Participant
                                                    m
         partLngName
                                                          Participant Long Name
                                                    m
    te812Grp1, repeated 1 ... variable times:
       te812KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                          BU
                                                    m
           busUntLngName
                                                          BU Long Name
                                                    m
           businessUnitId
                                                          BU Identifier
       te812Grp2, repeated 1 ... variable times:
         te812KeyGrp2
                                                          Trader
           user
                                                    m
```

te812Grp3, repeated 1 ... variable times:

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ort Descriptions		Page 259
te812KeyGrp3		D. 1.
product	m	Product
te812Grp4, repeated 1 variable times:		
te812KeyGrp4		
<u>instrumentGrp</u>		D 1
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	О	Instrument Mnemonic
isinCod	О	isinCod
wknNo	О	wknNo
instNam	О	Instrument Name
te812Rec, repeated 1 variable times:		Tr.
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	Тур
limOrdrPrc	О	LimPrc
timeValidity	0	Exp
tradingRestriction	О	Res
membClgIdCod	O	ClMbr
cust	O	Customer
usrOrdrNum	O	UsrOrdrNmbr
text	О	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

m

sum Prod Tot Cntr Sell

T7 Release	9.0							
XML Repor	t Reference Manual					_ <u> </u>	ers.	90.3.3
Production							9.1	1.2020
XML Repor	t Descriptions						Pa	ge 260
Text Repor	t Structure							
Participant	Participant Long Name							
XXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX						
BU	BU Long Name	BU Identifier						
 XXXXXXXX XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX 999999						
Trader								
XXXXXX								
Product								
XXXXXXXXXXXX								
	stType Instrument Id nstrument Name	Instrument Mne	emonic	isinCod	wknNo			
	XXXXXX 999999999999999999 x		 (XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXX	- X		
Time	Type Order ID Exp Res ClMbr Customer		B/S Smp Delet	ed Qty Delet	ed Qty	Trade Prc	Тур	LimPrc
XXXXXXXXXXXXXXXXXX	XXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX			9.9999 999999	999.9999	9999.99999+	XXX	999.99999
Total Buy Preve	nted Self-Matches 999,999,999	999,999,999,9999						
muu 1 0.11 m	ented Self-Matches 999,999,99	9 999 999 999 9999						
Total Sell Prev	eliced bell macches JJJ, JJJ, JJ	3 333 [333 [333 .3333						

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

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4.6.13 TE910 T7 Daily Trade Activity

Description This report lists for each product and each instrument all on-exchange match

steps and TES trades created during the day and provides the corresponding

on and off-book trade volume reporting.

Reports are grouped per Product, Instrument Type and Instrument ID and

sorted per Trade Time.

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

InstType

m

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

CRE Area Public.

instrumentType

XML Report Structure M/O Text Report Heading

te910 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey 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 Time m tradeType Type m matchStep MatchStep m te910Rec, repeated 1 ... variable times: <u>instrumentGrp</u> product Product m

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instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	0	Instrument Name
isDisclosed	0	D
aggressor	0	Aggressor
numberOfBuy	0	Nb Buy
numberOfSell	0	Nb Sell
execQty	m	Quantity
execPrc	0	Trade Price
accumQty	0	AccumQty
highPrc	O	Higher Price
lowPrc	0	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

T7 Relea	ace 9 N	 	
	port Reference Manual		Vers. 90.3.3
Producti			09.11.2020
XML Rep	port Descriptions		Page 263
Text Rep	ort Structure		
Product			
XXXXXXXXXXXX	- [
Time	Type MatchStep		
XXXXXXXXXXXX	 XXXXXXX XXXX 999999999		
Product	InstType Instrument Id Instrument Name D Aggressor Lower Price		AccumQty Higher Price
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX 9999999999999999999999999999		99999.9999 9999.99999+
All Trades	99,999,999,999		
All Volume	99,999,999,999,9999		
Syn Trades	99,999,999,999		
Syn Volume	99,999,999,999,9999		

Tes Trades

Tes Volume

ND Trades

ND Volume

99,999,999,999

99,999,999,999

99,999,999,999.9999

99,999,999,999.9999

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4.6.14 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

OpnPrc

DlyHghPrcSignd

o

o

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.

opnPrc

dlyHghPrcSignd

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

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dlyLowPrcSignd	О	DlyLowPrcSignd
lstTrdPrc	О	LstTrdPrc
currSetImtPrc_1	О	SettlmPrc
dayTotVol	О	Volume
dayTesVol	О	TES Vol
mtdTotVol	О	MtdVolume
mtdTesVol	О	MtdTesVol
opnIntQty	О	OpnIntQty
sumClasDayTotVol	О	Totals per Class
sumClasDayTesVol	О	
sum Clas Mtd Tot Vol	О	
sumClasMtdTesVol	О	
sumClasOpnIntQty	О	
sumProdDayTotVol	m	Totals per Product
sumProdDayTesVol	m	
sum Prod Mtd Tot Vol	m	
sum Prod Mtd Tes Vol	m	
sumProdOpnIntQty	m	

Text Report Structure

Product	${\tt PreviousClose}$	UnderClose
XXXXXXXXXXX	9,999,99999	9999.99999

CP Instrument SettlmPrc	Id Volume	Instrument Mnemonic TES Vol		OpnPrc TesVol	DlyHghPrcSignd OpnIntQty	DlyLowPrcSignd	LstTrdPrc
						+9999.99999	9999.99999+
Totals per Class	99,999,999,999	.9999 99,999,999,999.9	999 99,999,999,999.999	9 9 99,999,999	,999.9999 99,99 9,999.9999 99,99	99,999,999.9999	
Totals ner Drodust	99 999 999 999	0000 00 000 000 000 0	1999 99 999 999 999 999	0 00 000 000	000 0000 00 00	00 000 000 0000	

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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 t1001

rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId membLglNam o rptPrntEffDat m rptPrntEffTimO rptPrntRunDat m tl001Grp, repeated 0 ... variable times: tl001KeyGrp

<u>participantGrp</u>

participant m Participant

partLngName m Participant Long Name

tl001Grp1, repeated 1 ... variable times:

tl001KeyGrp1

 $\underline{businessUnitGrp}$

businessUnit m BU

busUntLngName m BU Long Name businessUnitId m BU Identifier

tl001Grp2, repeated 1 ... variable times:

tl001KeyGrp2

currTypCod m Currency

t1001Rec, repeated 1 ... variable times:

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	mktGrpNam	m	MARKET GROUP
	tranTypCod	m	TT
	aT	m	A
	numbOfTa	m	NUMBER OF TA
	numbOfTr	m	NUMBER OF TR
	limit	m	LIMIT
	feeFloor	m	FLOOR
	feeRatio	m	RATIO
	feePRatio	m	P.RATIO
	synch0To50	m	SYNCHRONOUS 0-50%
	synch50To100	m	TRANSACTION 50-100%
	synch100To	m	FEES 100%-
	currDayAmnt	m	CURRENT DAY AMOUNT
	mnthToDate	m	MONTH TO DATE
<u>S1</u>	umExchFeeRecGrp		
	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												
Participa	ant	Pi	articipant	Long Name								
XXXXX	Σ	(XXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX							
BU			BU Long N	ame	BU	Identifi	er					
KXXXXXXX	XXXX	(XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXX	9999	99					
Currency	У											
XXX												
		-	NUMBER OF TR	LIMIT	FLOOR	RATIO	P.RATIO		TRANSACTION 50-100%		CURRENT DAY AMOUNT	MONTH TO DATE
(XXXXXXX	 X X	999999999	999999999	999999999	999999999	99999999	99999999	99999999.99	99999999.99	99999999.99	999999999.99	999999999.99
TOTAL PEI	R DAY	I						99999999.99	99999999.99	99999999.99	999999999.99	999999999.99

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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

TRADING DAY

MM PROGRAM

m

 \mathbf{o}

are also included in this report.

This report is available only for derivative markets.

Frequency Daily.

trDay

mmPrgrmCod

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading <u>tr100</u> rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDatm rptPrntEffTim o rptPrntRunDat m tr100Grp, repeated 0 ... variable times: tr100KeyGrp participantGrp participant **Participant** m partLngName Participant Long Name m tr100Rec1, repeated 1 ... variable times: totTrdDaysTotal trading days in the current month m Trading Days (Month-to-Date) mtdDays m tr100Grp1, repeated 1 ... variable times: tr100KeyGrp1 product m Product tr100Rec2, repeated 1 ... variable times:

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mmPackCod	О	MM PACKAGE
mmReq	О	MM REQ
graceFactorVol	О	GRACE FACTOR VOLUME
graceFactorCnt	O	GRACE FACTOR COUNT
minimumValueVol	O	MINIMUM VALUE VOLUME
minimumValueCnt	О	MINIMUM VALUE COUNT
baseVol	0	BASE LIMIT VOLUME
baseCnt	0	BASE LIMIT COUNT
prodFactVol	0	PRODUCT FACTOR VOLUME
prodFactCnt	0	PRODUCT FACTOR COUNT
quotePerformance	0	QUOTE PERFORMANCE
quoteSizeQuality	0	QUOTE SIZE QUALITY
spreadQuality	0	SPREAD QUALITY
limitTypeVol	0	LIMIT TYPE VOLUME
limitTypeCnt	0	LIMIT TYPE COUNT
smcFullfilled	0	SMC-FULLFILLED
limitVol	0	LIMIT VOLUME
limitCnt	0	LIMIT COUNT
orderedVol	0	ORDERED VOLUME
tradedVol	0	TRADED VOLUME
ordersCnt	0	ORDERS COUNT
tradesCnt	0	TRADES COUNT
otrVol	0	OTR VOLUME
otrNo	0	OTR COUNT
limUsageVol	0	LIMIT USAGE VOLUME
limUsageCnt	0	LIMIT USAGE COUNT
violation	O	VIOLATION

T7 Rele	ase 9.0	
XML Re	port Reference Manual	Vers. 90.3.3
Product	on	09.11.2020
XML Re	port Descriptions	Page 270
Text Rej	port Structure	
Participant	Participant Long Name	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Total tradi	ng days in the current month Trading Days (Month-to-Date)	
	99 99	
Product		
XXXXXXXXXXX	- X	
TRADING DAY	MM PROGRAM MM PACKAGE MM REQ GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM BASE LIMIT VOLUME BASE LIMIT COUNT PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT QUOTE PERFORMANCE SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED LIMIT VOLUME LIMIT ORDERED VOLUME TRADED VOLUME ORDERS COUNT TRADES COUNT OTR VOLUME OTR COLUMIT USAGE COUNT VIOLATION	E QUOTE SIZE QUALITY I COUNT
31-12-09	XXXX XXXXX 99.9999 9.9999 9.9999 9999999.9999 9.9999 999999	9 999999999999.9999 99.9999

999999.9999 X

T7 Release 9.0	
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4.8.2 TR101 MiFID II OTR Report

Description This report provides each member with his daily values of OTRno and

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

> > Instrument Name

OTRMktGrp

firmOTRVol

firmOTRNo

o

m

m

m

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.

report will be made available on the following day.

Frequency Daily.

instNam

otrMktGrp

firmOtrVol

firmOtrNo

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

<u>tr101</u> rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNamO rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tr101Grp, repeated 0 ... variable times: tr101KeyGrp <u>leadParticipantGrp</u> leadParticipant Lead Participant Firm m leadPartLngName m Lead Participant Firm Long Name tr101Grp1, repeated 1 ... variable times: tr101KeyGrp1 isinCod IsinCod m

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

SumFirmOTRExecNo

sumFirmOtrExecOrdrNo

T7 Rele	ase 9.0					
XML Re	port Reference	Manual				Vers. 90.3.3
5						
Product						09.11.2020
XIVIL RE	port Description	ONS				Page 273
Toyt Re	port Structure					
	_	Participant Firm Long	Name			
XXX	XXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX			
IsinCod	Instrument MaxRatioNo Floor		OTRMktGrp	firmOTRVol	firmOTRNo	Violation MaxRatioVol
XXXXXXXXXXX	XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXX	 XXXXXX 999999999999.99	99 999999999999999999999999999	99999999999999999999999999999999999999
Participant	t Participa	nt Long Name				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long	Name BU	Identifier			
XXXXXXXX XX	 XXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999			
Trader	TotTrdrOrdrVol	TotTrdrExecVol	TotTrdrOrdrNo T	otTrdrExecNo		
XXXX	999999999999999999999999999999999999999	999999999999999999999999999999999999999	999999999	999999999		
SumBUOTROrd	drVol	999999999999999999999999999999999999999				
SumBUOTRExecVol		999999999999999999999999999999999999999				
SumBUOTROrdrNo		999999999				
SumBUOTRExecNo		999999999				
SumFirmOTROrdrVol		999999999999999999999999999999999999999				
SumFirmOTRExecVol		999999999999999999999999999999999999999				
SumFirmOTROrdrNo		9999999999				

SumFirmOTRExecNo

99999999999

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4.8.3 TR102 Excessive System Usage Report

Description This report contains daily excessive system usage per product per limit type.

All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. This report additionally shows the ESU Fee in

Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations.

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

one.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr102</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
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
<u>tr102ProdRec2</u> , repeated 1 variable times:		
trDay	m	TRADING DAY

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

<u>Text Report Structure</u>

Participant Long Name

Participant

XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Product	
XXXXXXXXXXX	XX
TRADING DAY	TRADED VOLUME
31-12-09	999999999999999999999999999999999999999
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	XXXXXXXXXX 9.9999 999999999 9999 XXXXXXXX

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4.8.4 TR103 Eurex Daily OTR Parameter

Description The report shows the current parameters used for the Eurex OTR calculation.

This report is available only for derivative markets.

m

m

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading tr103 rptHdr exchNam m envText m rptCod m

rptFlexKey o membId o membLglNam o

rptPrntEffDat m rptPrntEffTim o

<u>tr103Grp</u>, repeated 0 ... variable times:

tr103KeyGrp

rptPrntRunDat

rptNam

prodTypId 1 Product Type product 1 Product

tr103Rec, repeated 1 ... variable times:

graceFactorVol o GRACE FACTOR VOLUME graceFactorCnt o GRACE FACTOR COUNT minimumValueVol o MINIMUM VALUE VOLUME

minimumValueCnt

baseVol

baseCnt

o MINIMUM VALUE COUNT

o BASE LIMIT VOLUME

baseCnt

o BASE LIMIT COUNT

prodFactVol o PROCUCT FACTOR VOLUME prodFactCnt o PROCUCT FACTOR COUNT

smcFactor o SMC FACTOR

<u>tr103SpreadQualityGrp</u>, repeated 1 ... variable times:

spreadQuality o SPREAD QUALITY

mqBaseFactorVol o MQ BASE FACTOR VOLUME mqBaseFactorCnt o MQ BASE FACTOR COUNT

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Text Report Structure	
Text Report Structure Product Type Product	
Product Type Product	

 9.9999
 9.9999
 999999
 9999999
 999999999999
 99999999999999

 99.9999
 99.9999
 99.999
 99.999

SPREAD QUALITY MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT
-----9.9999 999999,9999 999999

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4.8.5 **TR104 Eurex Daily ESU Parameter**

Description The report shows the current parameters used for the Eurex Excessive Usage

Fee calculation.

This report is available only for derivative markets.

Frequency

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

<u>tr104</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	О
membId	О
membLglNam	О
rptPrntEffDat	m
rptPrntEffTim	О
rptPrntRunDat	m
tr104Grp, repeated 0 variable times:	
tr104KeyGrp	

1 Product product 1 prodTypId Product Type

<u>tr104Rec</u>, repeated 1 ... variable times:

limType LIMIT TYPE o graceFactor **GRACE FACTOR** o floor BASE LIMIT VOLUME o

volFactor BASE LIMIT COUNT o smcFactor SMC FACTOR

<u>tr104SpreadQualityGrp</u>, repeated 1 ... variable times:

spreadQuality SPREAD QUALITY

mmBase MM-BASE

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Text Report Structure

SPREAD QUALITY MM-BASE
----9.9999 99999999999

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AME Report Descriptions	

4.8.6 TR105 Minimum Quotation Requirement

Description This report shows the minimum quotation requirements.

This report is available only for derivatives markets.

Frequency Daily.

maxSpreadSMCIncrement

spreadUnit

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

MaxSpreadSMCIncrement

SpreadUnit

o

tr105

exSwMmProductScopeRec, repeated 1 ... variable times: product Product requiredCoverage RequiredCoverage o mmprmPckgPrdQIntvRec, repeated 1 ... variable times: Product product o numInstrumentsRequired o regMinutes o mmprmSizeClassDtRec, repeated 1 ... variable times: product o Product minQuoteSize MinQuoteSize o minQuoteSizeSMC MinQuoteSizeSMC o mmprmSpreadClassDtRec, repeated 1 ... variable times: Product product o bidPriceIntervalNo BidPriceIntervalNo o BidPriceUpperBoundarybidPriceUpperBoundary o maxSpread MaxSpread o

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criptions

Text Report Structure

Product	RequiredCoverag	ge			
XXXXXXXXXXXX	99999999999999999999	9999.99			
Product					
XXXXXXXXXXXX	999999999999 999999	9999999			
Product	MinQuoteSize Mir	nQuoteSizeSMC			
XXXXXXXXXXXX	999999999999999999999999999999999999999	9999999999999			
Product	BidPriceIntervalNo	BidPriceUpperBoundary	MaxSpread	MaxSpreadSMCIncrement	SpreadUnit
XXXXXXXXXXXX	999	999999999999999999999999999999999999999	999999999999999999999999999999999999999	99999999999999999999999999999999999999	XXXXXXXXX

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4.8.7 TR160 Identifier Mapping Error

Description This report provides a cumulative overview of errors of the previous business

day in relation to the short code solution. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.

ShortCodeSrc

Error

File

o

m

o

This report is only available as XML report.

Frequency Daily.

shortCodeSrc

errDescription

upload File

Availability This report is available for all members.

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

T7 Release	e 9.0						
XML Repo	rt Reference	Manual					Vers. 90.3.3
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XML Repo	rt Descriptio	ns					Page 283
ro	owNumber			О	Row		
ts	Field			0	Field		
Text Repor	t Structure						
Participant	Participa	nt Long Name					
XXXXXX XX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXX				
BU	BU Long	Name	BU Identifier				
XXXXXXXX XXXXX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXX 999999				
TransId	Origin Field	ShortCode	ShortCodeSrc Error			File	Row
XXXXXXXXXXXXXXX	XXXXXX XXX XX	 XXXXXXXXXXXXXXXX	XXX X XX X	XXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXX 9999999999999999999

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4.8.8 TR161 Identifier Mapping Status

Description This report provides a cumulative overview of valid registered short and long

code combinations of the previous business day. The report is provided per

business unit and trading venue on a daily basis.

This report is only available as XML report.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

tr161 rptHdr

exchNam m envText m rptCod m rptNam m rptFlexKey o membId membLglNamo 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

 $\underline{businessUnitGrp}$

businessUnit m BU

busUntLngName m BU Long Name
businessUnitId m BU Identifier

tr161Rec, repeated 0 ... variable times:

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

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statusInd m StatusInd

Text Report Structure

Participant	Participant 1	Long Name	_				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX	XX				
BU	BU Long Nar	ne E	BU Identifier				
XXXXXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999				
DateUploaded	ShortCode ID	Long	Value	ClassRule	ValidFrom	ValidTo	StatusInd
31-12-09	XXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXX	XXXXX	31-12-09	31-12-09	Х

T7 Release 9.0	
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4.8.9 TR162 Algo HFT Error

Description This report provides a cumulative overview of errors of the previous business

> day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.

This report is only available as XML report.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

tr]

<u>r162</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	О
membId	О
membLglNam	О
rptPrntEffDat	m
rptPrntEffTim	О
rptPrntRunDat	m
tr162Grp, repeated 0 variable times:	
tr160Vav.Crm	

tr162KeyGrp

participantGrp

participant Participant m

partLngName Participant Long Name m

tr162Grp1, repeated 1 ... variable times:

tr162KeyGrp1

businessUnitGrp

businessUnit BUm

busUntLngName m BU Long Name businessUnitId **BU** Identifier m

tr162Rec, repeated 1 ... variable times:

dateUploaded DateUploaded m

algoId AlgoID m Error errDescription m uploadFile File o rowNumber Row O tsField o Field

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XML Report	t Reference Manual			Vers. 90.3.3
Production				09.11.2020
XML Report	t Descriptions			Page 287
<u>Text Report</u>	Structure			
Participant	Participant Long Name			
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXX		
BU	BU Long Name	BU Identifier		
XXXXXXXX XXXXXXX	 {XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX 999999		
DateUploaded	AlgoID Error	File	Row	Field
31-12-09 XXX	 XXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

T7 Release 9.0	
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4.8.10 TR163 Algo HFT Status

Description This report provides a cumulative overview of valid registered AlgoIDs of the

previous business day, per business unit and trading venue on a daily basis.

This report is only available as XML report.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

tr	1	<u>63</u>

<u>rptHdr</u>

exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNamrptPrntEffDat m rptPrntEffTimo rptPrntRunDat m

tr163Grp, repeated 0 ... variable times:

tr163KeyGrp

participantGrp

participant m Participant

partLngName m Participant Long Name

tr163Grp1, repeated 1 ... variable times:

tr163KeyGrp1

<u>businessUnitGrp</u>

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

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Text Report Structure	
Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
DateUploaded ValidForm AlgoID	ResponsibleId

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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4.8.11 TR165 DMA Error Report

Description This reports states for each business unit whether an authorization to connect a

DMA System to the trading system used by Eurex Deutschland pursuant to par. 61 Exchange Rules for Eurex Deutschland was granted. In case the authorization was not granted, the report lists all OrderIDs and respective error codes for the orders sent with Tag 1724 "OrderOrigination". Please immediately contact you relevant KAM in case the DMA System authorization was

Origin

not granted but orders with Tag 1724 are send to Eurex.

This report is available only for derivatives markets.

Frequency Daily.

typOrig

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr165</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
tr165Grp, repeated 0 variable times:		
tr165KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr165Grp1, repeated 1 variable times:		
tr165KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
dmaFlg	m	DMA
<u>tr165Rec</u> , repeated 0 variable times:		
transactionIdentifier	m	TransId

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errDescription m Error

<u>Text Report Structure</u>

Participant		Partic	ipant	Long Name				
XXXXX	XXXXXXXX	(XXXXXX	(XXXXX	XXXXXXXXXXX	XXXXX	XXX		
BU		BU Lo	ong Na	ıme		BU	Identifier	DMA
XXXXXXXX XXX	(XXXXXXXXX	(XXXXXX	XXXXXX	XXXXXXXXXXX	XXXXX		999999	XXXXX
Transl	Id	Origin	Error	•				
XXXXXXXXXXXX	XXXXXXXX	XXX	ХХ					

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4.8.12 **TR166 Identifier Mapping Final Error report**

Description This report provides the count of the final missing short codes for the fields

> Client ID, Execution ID, and Investment ID of a trading day t after the deadline t+1 has passed. In addition, the counts of all used short codes of the fields Client ID, Execution ID, and Investment ID of the trading day t are provided and the count of corrections of day t+1. The percentage of the missing decryptions of those short codes to the used short codes is provided.

> > Corrected Short Codes day t1

m

A month-to-date sum of missing short codes is also provided.

This report is available only for cash markets.

Frequency Daily.

shortCodesCorrDayt1

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr166</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	O	
membId	O	
membLglNam	O	
rptPrntEffDat	m	
rptPrntEffTim	O	
rptPrntRunDat	m	
tr166Grp, repeated 0 variable times:		
tr166KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr166Grp1, repeated 1 variable times:		
tr166KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>tr166Rec</u> , repeated 1 variable times:		
shortCodesDayt0	m	Used Short Codes day t0
shortCodesMissingDayt0	m	Missing Short Codes day t0
		~ .~. ~

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finalMissing m Final Missing Short Codes finalMissingPerc m Final Missing Percentage finalMissingMtd m Final Missing MTD

Text Report Structure

Participant	Par	ticipant Long Name						
XXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX					
BU	В	U Long Name	BU Identifier					
XXXXXXXX XX	XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999					
Used Short	Codes day t0	Missing Short Codes day to Final Missing MTD	Corrected Short	Codes day t1	Final Missing	Short Codes F	inal Missing	Percentage
	999999999999	99999999999999999999999999999999999999)	9999999999999	9	999999999999		999.99

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4.8.13 TR901 MiFID II Message Rate Report

Description This report contains the message rates under Directive 2014/65/EU Article 4,

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

This report is sorted by:

Investment firm

ISIN

Member / Business Unit

This report is created for one member per investment firm, covering all

members of this investment firm.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

<u>tr901</u>

<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membId	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0
rptPrntRunDat	m
tr901Grp, repeated 0 variable times:	
tr901KevGrp	

<u>leadParticipantGrp</u>

leadParticipant m Lead Participant Firm

leadPartLngName m Lead Participant Firm Long Name

transMonth m ReportMonth
transStartMonth m ReportStartMonth
ratioMarketDate m RatioMarketDate

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ratioMarketMtd	m	RatioMarketMTD	
ratioMarket12M	m	RatioMarket12M	

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

instNam o Instrument Name
ratioSingleDate m RatioSingleDate
ratioSingleMtd m RatioSingleMTD
ratioSingle12M m RatioSingle12M

noTransactionsDateIsinmNoTransactionsDateIsinnoTransactionsMtdIsinmNoTransactionsMTDIsintransactions12MIsinmTransactions12MIsin

noSecDatemNoSecDatenoSecMtdmNoSecMTDtradingSec12MmTradingSec12M

tr901Grp2, repeated 1 ... variable times:

tr901KeyGrp2

participantGrp

participant m Participant

partLngName m Participant Long Name

tr901Grp3, repeated 1 ... variable times:

tr901KeyGrp3

 $\underline{businessUnitGrp}$

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

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ANIL Report Descriptions	
Text Report Structure	
Lead Participant Firm Lead Participant Firm Long Name ReportMonth ReportStartMonth RatioMarketDate ReportMonth ReportStartMonth ReportStartMonth ReportMonth	atioMarketMTD
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99
IsinCod Instrument Name RatioSingleDate RatioSingleMTD RatioSingle12M NoTransactionsDateIs NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M	sin
XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXX	999
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
NoTransactionsDate NoTransactionsMTD Transactions12M	
999999999 999999999 99999999999	

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4.8.14 **TR902 Daily Order and Quote Transactions**

Description This report contains the aggregation of messages within the definition of

Article 4(1)(40) of Directive 2014/65/EU.

For calculation purposes, messages include the following events for orders and quotes: additions, modifications, and deletions. This report contains daily, month-to-date and yearly message rates per product as well as daily, monthto-date and yearly message rates of all products, for which there is a liquid market in accordance with Article 2(1)(17) of Regulation (EU) No 600/2014.

RatioMarketDate

RatioMarketMTD

m

m

This report is available only for derivative markets.

Frequency

ratioMarketDate

ratioMarketMtd

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

tr902 <u>rptHdr</u> 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 Participant m partLngName m Participant Long Name tr902Grp1, repeated 1 ... variable times: tr902KeyGrp1 <u>businessUnitGrp</u> businessUnit BUm busUntLngName BU Long Name m businessUnitId **BU** Identifier m transMonth m ReportMonth transStartMonth ReportStartMonth m

XML R	eport Re	eference Ma	nual						Vers.	9
Produc	tion								09.1	1
		escriptions							Pa	
	ratioN	Iarket12M			n	n	RatioMar	ket12M		
	maxRa	atioSingleDa	te		n	n	MaxRatio	SingleDate		
	maxR	atioSingleMt	d		n	n	MaxRatio	SingleMTD		
	maxR	atioSingle12l	M		n	n	MaxRatio	Single12M		
	tr902Grp	<u>o2</u> , repeated 1	variable	times:						
	tr902k	KeyGrp2								
	prod	duct			n	n	Product			
	tr902F	Rec, repeated	1 variable	e times:						
	noS	ecDate			n	n	NoSecDa	te		
	noS	ecMtd			n	n	NoSecM	ΓD		
	trad	lingSec12M			n	n	TradingSo	ec12M		
	noT	ransactionsD	ate		n	n	NoTransa	actionsDate		
	noT	Transactions N	I td		n	n	NoTransa	nctionsMTD		
	tran	sactions12M			n	n	Transaction	ons12M		
	ratio	oSingleDate			n	n	RatioSing	gleDate		
	ratio	oSingleMtd			n	n	RatioSing	gleMTD		
	ratio	oSingle12M			n	n	RatioSing	gle12M		
Text R	eport Str	<u>ructure</u>								
Participa	nt	Participant Lon	g Name							
XXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	X						
BU	RatioMarke	BU Long Name t12M MaxRatioSin						h RatioMarketDate	RatioMarketMT	D _
XXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX 9999.99	999999 9999.99	XXXXXX	9999.99	XXXXXX 9	9999.99	9999.9	9
Product										
XXXXXXXXX	XXX									
NoSecDate	NoSecMTD T	radingSec12M NoT	ransactionsDate	NoTransaction	nsMTD Tr	ansact	ions12M Ratio	SingleDate RatioSi	ingleMTD Ratio	S.
999999	9999999	99999999	999999999	999999	 99999	99999	9999999	9999.99	9999.99	

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4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

Description

For each market participant and for each exchange, this report lists all market maker protection (MMP) activities during the day, i.e. the maintenance of the MMP limits, the inactivation and the reactivation of quotes.

Reports are split per business unit and product and sorted by time and MMP activity.

When the quote trading exceeds a defined MMP limit on product or instrument type level, corresponding quotes are inactivated. For each quote inactivation (manual or due to a MMP limit break) and for each manual reactivation, two records are generated with the same time:

- one with the MMP limits and the quote inactivation status,

- one with the corresponding MMP counters which are reset when quotes are reactivated.

This report is available only for derivative markets.

Frequency

Availability This report is available for all members.

XML Report Structure M/O Text Report Heading

<u>tt132</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
tt132Grp, repeated 0 variable times:		
tt132KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt132Grp1, repeated 1 variable times:		

T7 Release 9	.0								
XML Report F	Reference	e Manı	ıal					V	ers. 90.3.3
Production XML Report [Descriptio	ons							9.11.2020 Page 300
#132K	eyGrp1								
	nessUnitC	irn							
	isinessUn	_			m	BU			
	sUntLng				m	BU Long N	ame		
	ısinessUn				m	BU Identifi			
tt132G	<u>rp2</u> , repea	ited 1	. variab	le times:					
<u>tt132</u>	2KeyGrp2	<u>)</u>							
pr	oduct				m	Product			
<u>tt132</u>	Rec, repe	eated 1	varia	ble times:					
tir	ne18				m	Time			
m	mpActivi	ty			m	Act			
m	mpReason	n			m	Reason			
se	ssionId				О	Session			
ac	tivationT	ype			0	QuoAct			
m	mpVolum	e			0	Volume			
m	mpPercen	ıt			0	Percent			
m	mpDelta				O	Delta			
m	mpVega				O	Vega			
m	mpTimeV	Vindow			0	TimeWin			
Text Report S	<u>tructure</u>								
Participant	Participa	nt Long N	ame	BU		BU Long Name		BU Identifier	Product
XXXXX XXXXXX	XXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXX	XXXX XXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	x 999999	XXXXXXXXXXXX
Time	Act Reason	Session			Percent	Delta	Vega	TimeWin	

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4.9.2 TT133 Trading Risk Events

Description This report provides an overview of all trading risk actions triggered during

the trading day:, i.e.

- stop / release trading occurrences on user and business unit level

This report will not contain the clearing risk events triggered on Eurex Classic which will continue to be provided in the existing reports TT130 resp. TT131.

Trader

Entered by

Approved by

m

m

m

Frequency Daily.

user

audtEntId

audt Appr Id

tt133Rec, repeated 1 ... variable times:

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tt133</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	O	
membId	O	
membLglNam	O	
rptPrntEffDat	m	
rptPrntEffTim	О	
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		

T7 Release 9.0					
XML Report Reference	Manual				Vers. 90.3.3
Production					09.11.2020
XML Report Description	าร				 Page 302
umdDat				Undata Data	
updDat updTim			m	Update Date Update Time	
mktGrpNam			m m	Market	
action			m	Action	
audtExecId			0	Executed By	
totUserIdRiskE	Evt		m	Total User Risk Events	
totBusinessUnitId	lRiskEvt		m	Total Business Unit Ris	k Events
totParticipantIdRisk	Evt		m	Total Participant Risk E	vents
<u>Text Report Structure</u>					
Participant Participant	Long Name				
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU BU Long 1	Name BU I	dentifier			
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX	999999			
Trader					
XXXXXX					
mmm					
Entered by	Approved by Action	Updat		ate Time Market uted By	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				::59:59	
Total User Risk Events		99999			
Total Business Unit Risk Events		99999			
Total Participant Risk Events		99999			

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4.9.3 TT135 Risk Event Report

Description This report lists details concerning occurred Stop-Button events initiated by

the clearing member.

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

<u>tt135</u>

<u>rptHdr</u>

exchNam m envText m rptCod m rptNam m rptFlexKey o membId membLglNamrptPrntEffDat m rptPrntEffTimo rptPrntRunDat m

tt135Grp, repeated 0 ... variable times:

tt135KeyGrp

participantGrp

participant m Participant

partLngName m Participant Long Name

tt135Grp1, repeated 1 ... variable times:

tt135KeyGrp1

<u>businessUnitGrp</u>

businessUnit m BU

busUntLngName m BU Long Name
businessUnitId m BU Identifier
membClgIdCod m ClMbr

tt135Rec, repeated 1 ... variable times:

trnTim m Trn Tim actnCod m Action

T7 Release 9.0	
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Text Report Structure

23:59:59.99 X

Participant	Participant Long Name			
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX		
BU	BU Long Name	BU	Identifier	ClMbr
XXXXXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999	XXXXX
Trn Tim	Action			

T7 Release 9.0	
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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

Scope

m

Pre-Trade Risk limits for off-book trading.

This report is available only for derivative markets.

Frequency Daily.

ptrScope

Availability This report is available for all members.

```
XML Report Structure
                                                    M/O Text Report Heading
tt136
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    o
    membLglNam
                                                    0
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  tt136Grp, repeated 0 ... variable times:
    tt136KeyGrp
      participantGrp
         participant
                                                           Participant
                                                    m
                                                           Participant Long Name
         partLngName
                                                    m
    tt136Grp1, repeated 1 ... variable times:
       tt136KeyGrp1
         businessUnitGrp
           businessUnit
                                                           BU
                                                    m
           busUntLngName
                                                           BU Long Name
                                                    m
           businessUnitId
                                                           BU Identifier
                                                    m
       tt136Grp2, repeated 1 ... variable times:
         tt136KeyGrp2
           product
                                                    m
                                                           Product
         tt136Grp3, repeated 1 ... variable times:
           tt136KeyGrp3
```

T7 Deleges 0.0			
T7 Release 9.0			
XML Report Reference Manual			Vers. 90.3.
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XML Report Descriptions			Page 30
ptrLimitType	m	ı Limit Type	
ptrUserGroup	0	User Group	
tt136Rec, repeated 1 variable		eser Group	
time18	m	ı Time	
ptrActivity	m	PTR Limit Activit	y
buyLimit	0	Buy Limit	
sellLimit	0	Sell Limit	
disableMember	0	Disabled	
Text Report Structure			
Participant Long Name	BU	BU Long Name	BU Identifier Product
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX XXXXXXXXXXXXX	 «XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 XXXXXXXXXXX
Scope Limit Type User Group			
XXX XXX XXX			
Time PTR Limit Activity Buy Limit Sell	Limit Disabled		
XXXXXXXXXXXXXXXXX XXXXX 999999999 99999	999999 XXXXXXXX		

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5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

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

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

formats for tags.

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	An tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric n [, m]	Number with n significant digits and, if given, precision m. The number is stored as a string containing the decimal point if applicable.	A tag with format "numeric 5, 2" might contain the values "314.15" or "3.14" or "0.00".
numeric signed n [, m]	Signed number with n significant digits and, if given, precision m. The number is stored as a string prefixed with the "+" or "-" sign and containing the decimal point if applicable.	A tag with format "numeric signed 5, 2" may contain the values "+314.15" or "+3.14" or "314.15" or "+0.00".
DateFormat	Date, stored as a string in the format CCYY-MM-DD	A DateFormat tag may contain the value "2005-03-28".
TimeFormat	Time, stored as a string in the format hh:mm:ss.cc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value "23:59:59.99"
TimeFormat18	Time, stored as a string in the format hh:mm:ss.ccccccccc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value "23:59:59.99999999"

Table 5.1 - Tag Formats

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

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Decodes	The decoded literals belonging to the the generic text reports.	e valid values constants as used in
Descriptions	A short description of the value's fur	nctional meaning.

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

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6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

Description This field contains the account group code, which gives the type and the sub

type of trading account in which the transaction is executed.

Format alphanumeric 2

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.2 accountName

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

owner.

Format alphanumeric 32

Where used: RD135 Trade Enrichment Rule Status

TE810 T7 Daily Trade Confirmation

6.3 accrIntAmount

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

Format numeric signed 12, 2

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Where used: TC810 T7 Daily Trade Confirmation

6.4 accrIntDay

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

Format numeric signed 4

Where used: TC810 T7 Daily Trade Confirmation

6.5 accruedDistribution

Description This field represents the Accrued Distribution amount of the previous

business day incremented by the Daily Distribution amount calculated for the

business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.6 accruedFunding

Description This field represents the Accrued Funding amount of the previous business

day incremented by the Daily Funding amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.7 acctTypGrp

Description This field contains the account type, which is the member's account (position/

transaction account) in which the transaction is executed.

Format alphanumeric 2

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<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)
G1	G1	Pre-Designated Give-Up (actually booked to
		A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to
		A1)(Derivatives specific)
I1	I1	Issuer/Liquidity Provider (Cash specific)
M	M	Market Maker Accounts (Derivatives specific)
M1	M1	Market Maker Account M1
M2	M2	Market Maker Account M2 (Derivatives specific)
P	P	Proprietary Accounts (Derivatives specific)
P1	P1	Proprietary Account P1
P2	P2	Proprietary Account P2 (Derivatives specific)
PP	PP	Proprietary Accounts (Derivatives specific)
RP	RP	Riskless Principal (Cash specific)
TT	Tot	Total Accounts (Derivatives specific)

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB068 Transaction Overview

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

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CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

TC810 T7 Daily Trade Confirmation

6.8 accumQty

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

Format numeric 13, 4

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

6.9 accumTim

Description This field indicates the accumulated time with valid quotes in relevant series.

It is also known as basis quotation time and used to calculate the quotation

coverage.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.10 ackStatus

Description This field contains the status of the respondent in the context of the negoti-

ation event.

Format alphanumeric 1

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Valid Values	Decodes	<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

 $stop User Market Supervision\ release User Market Supervision.$

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.

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Format	alphanumeric 1
1 Ormat	aiphanumene

Valid Values	Decodes	<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
7	O	Order Book Restatements

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

1 S Stop 2 R Release	Deco	alid Values	<u>Val</u>
2 Palessa	S		1
Z K Kelease	R		2

Where used: TT135 Risk Event Report

6.15 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

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6.16 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.17 aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

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

B Buy Incoming order was a Buy order S Sell Incoming order was a Sell order

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

6.18 aggrOrgFlg

Description The Aggressor Originator flag indicates whether an order was aggressive (A)

or passive (O).

Format alphanumeric 1

Valid ValuesDecodesDescriptionsAAAggressiveOOPassive

Where used: CB062 Designated Sponsor Refund

-
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6.19 agreedClientSide

Description This field contains the buy code, which indicates the agreed client side of a

Client Liquidity Improvement Process (CLIP) trading indication.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsBBUYBuy sideSSELLSell side

Where used: TE590 CLIP Trading Indication

6.20 agreedPrice

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

6.21 agreedQuantity

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

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.22 algoId

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

Format alphanumeric 20

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Where used: TR162 Algo HFT Error

TR163 Algo HFT Status

6.23 allocationType

Description This field indicates the allocation type selected by the respondent to match the

order in the Selective RFQ Service.

Format alphanumeric 1

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

M Manual Allocation
 R Random Allocation

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.24 allowNonCCPTrading

Description This flag indicates whether non-CCP trading is allowed, or not.

Format alphanumeric 1

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

Y
 Yes.
 No.

Where used: RD115 User Profile Status

6.25 alphaOrderNo

Description This field indicates the unique order ID stamped at the exchange or the order

identification number assigned to an order by the Eurex classic exchange, in

alphanumeric format.

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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

6.26 annualisationFactor

Description This field indicates the annualisation factor, i.e. the average number of trading

days during one year.

Format numeric 3

Where used: TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

6.27 anonymFlag

Description This field indicates whether the negotiation is anonymous.

Format alphanumeric 1

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

FALSE The negotiation is not of type anonymous

TRUE The negotiation is of type anonymous

Where used: TE545 Daily TES Maintenance

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.28 anonymousUserId

Description This field indicates the numeric identifier assigned to the respondent user

which are added by the anonymous functionality. The anonymousUserId is

valid only within the negotiation event.

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Format numeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.29 approvalDuration

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

Format TimeFormat18

Where used: TE547 TES Late Approval Report

6.30 approvalTime

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

approved.

Format TimeFormat18

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE548 Daily Compression Maintenance

6.31 armym

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

Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

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6.32 arrangementId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.33 askPrc

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

6.34 aT

Description This field displays the account type, in which the transaction took place.

Possible values:

'P' (Proprietary)

'A' Agent)

'M'(Designated Sponsor)

Format alphanumeric 1

Where used: TL001 System Transaction Overview

6.35 audtApprId

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

event.

Format alphanumeric 30

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<u> </u>	

Where used: TT133 Trading Risk Events

6.36 audtEntId

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

event.

Format alphanumeric 30

Where used: TT133 Trading Risk Events

6.37 audtExecId

Description This field indicates the user (usually a Service Administrator) on whose behalf

the trading risk action was entered by the Market Supervision.

Format alphanumeric 30

Where used: TT133 Trading Risk Events

6.38 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.39 audtValBefore

Description This field indicates the Audit Trail Data Before change.

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Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.40 autoApprRuleId

Description This field contains the ID of the auto approval rule assigned by T7.

Format numeric 20

Where used: RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

6.41 autoApprRuleName

Description This field contains the unique business identifier of the auto approval rule.

This is unique across the auto approval rules of the approving user.

Format alphanumeric 30

Where used: RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

6.42 baseCnt

Description This field contains the basis limit for the transaction based OTR for the

respective product group.

Format numeric 13

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Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

6.43 baseVol

Description This field contains the basis limit for the volume based OTR for the respective

product group.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

6.44 basisAsk

Description This field contains the basis ask price.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

6.45 basisBid

Description This field contains the basis bid price.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

6.46 basisFlag

Description This field indicates whether this is a basis trade negotiation.

Format alphanumeric 5

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Valid ValuesDecodesDescriptions0FALSEThe negotiation is not of type Basis1TRUEThe negotiation is of type Basis

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.47 basketActivity

Description Specifies the reported activity during a basket operation.

Format alphanumeric 1

Valid Values **Decodes Descriptions** 1 **ENT Basket Entry** 2 MOD **Basket Modification** 3 DEL **Basket Deletion** APP **Basket Approve** 5 **Basket Execution EXE**

Where used: TE546 Daily Basket TES Maintenance

6.48 basketAmendmentCounter

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

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.49 basketDescription

Description Description of a basket as provided by the initiating user. This field maps to

the field Basket Report Text in ETI.

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Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.50 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

6.51 basketInitiatingBU

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

Format alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

6.52 basketInitiatingUser

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

Format alphanumeric 6

Where used: TE546 Daily Basket TES Maintenance

6.53 basketMonth

Description The contract month of all instruments in the basket.

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Format numeric 2

Where used: TE546 Daily Basket TES Maintenance

6.54 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

6.55 basketPrc

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

Format numeric signed 9, 5

Where used: TE546 Daily Basket TES Maintenance

6.56 basketProfile

Description This field contains the basket profile.

Format alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

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6.57 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

6.58 basketYear

Description The contract year of all instruments in the basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.59 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.

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	CLOB	Central Limit Order Book BBO.
2	AGG_CLOB	Aggregated BBO on Central Limit Order Book.
3	IMPL_CLOB	Implied Central Limit Order Book BBO.
4	AGG_IMPL_CLOB	Aggregated BBO on Implied Central Limit Order Book.
5	VWAP	Volume Weighted Average Price
Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary	

6.60 beneficiary

Description This field contains a reference number agreed between the Eurex exchange

participant and its external cooperation partner from different exchange, used

in selected cooperation links such as with KRX.

Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.61 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

6.62 bidPriceIntervalNo

Description Serial number for bid price interval.

Format numeric 3

Where used: TR105 Minimum Quotation Requirement

6.63 bidPriceUpperBoundary

Description Upper bid price for this interval.

Format numeric 22, 2

Where used: TR105 Minimum Quotation Requirement

6.64 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

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6.65 bilateralRelation

Description This field indicates the relation between the client broker and the proprietary

broker of a bilateral Client Liquidity Improvement Process (CLIP) trading

indication.

Format alphanumeric 1

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

2 SAME-BU The client broker and the proprietary broker

belong to the same business unit

3 DIFF-BU The client broker and the proprietary broker do

not belong to the same business unit

Where used: TE590 CLIP Trading Indication

6.66 brokerRole

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

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

6.67 bucket

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

Format alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

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6.68 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 Perfor-

mance

6.69 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

6.70 businessUnit

Description This field indicates the business unit.

Format alphanumeric 8

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

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CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

T7 Release 9.0	
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TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report TT136 Pre-trade Risk Control

6.71 businessUnitId

Description This field indicates numeric identifier of the business unit.

Format numeric 6

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

T7 Release 9.0	
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TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.72 busUntLngName

Description This field indicates long name of the business unit.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

T7 Release 9.0	
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CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

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TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report TT136 Pre-trade Risk Control

6.73 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>
В	Buy	
S	Sell	
P	Payr	(Derivatives specific)
R	Recr	(Derivatives specific)

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order TA113 Complex and Flexible Instrument Definition

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Pagket TES Maintenance

TE546 Daily Basket TES Maintenance TE548 Daily Compression Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

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6.74 buyLimit

Description This field contains the buy limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.75 buySideUserInfo

Description This field contains the buy side user information provided by the requester to

the respondent.

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

6.76 cashBsktRefId

Description The field contains the textual specification for the cash basket reference ID,

which is a unique reference ID of the equity cash basket linked to the trans-

action.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.77 category

Description This field contains the user category.

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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 Quote Provider

Where used: RD115 User Profile Status

6.78 classifViolation

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

Format alphanumeric 9

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

0 n.a.

1 Accidental 2 Systematic

Where used: TR102 Excessive System Usage Report

6.79 classRule

Description States type of the long value.

Format alphanumeric 1

 Valid Values
 Decodes
 Descriptions

 N
 N
 National ID

L LEI

EMPTY Indicates that the long value has to be 'AGGR' or

'PNAL'

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Where used: TR161 Identifier Mapping Status

6.80 clearingAccount

Description This field contains the clearing account value which is derived in accordance

with the already existing account validation rules and consistency checks of

Eurex Clearing.

Format alphanumeric 32

Where used: TE810 T7 Daily Trade Confirmation

6.81 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

6.82 clearingPriceOffset

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

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.83 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

6.84 clearingTakeUpMember

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

Format alphanumeric 5

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.85 clgInstr

Description This field contains the clearing instruction.

Format alphanumeric 2

Valid ValuesDecodesDescriptions0NNone.2BBilateral Aggregation.13SSettlement Internalisation.

Where used: TC810 T7 Daily Trade Confirmation

6.86 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.

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Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status

TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.87 clientKey

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

specific customer.

Format alphanumeric 12

Where used: RD185 Auto Approval Rule Status

6.88 clientRef

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

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

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6.89 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

6.90 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

6.91 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

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6.92 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

6.93 complianceInfo

Description This field contains free format text used by traders to indicate to the

compliance authorities their trading strategy.

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.94 compressionRunId

Description This field indicates the unique compression run ID.

Format alphanumeric 20

Where used: TE548 Daily Compression Maintenance

6.95 compRunStatus

Description This field indicates the compression run status.

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Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	S	START COMPRESSION
2	С	COMPLETE COMPRESSION
3	X	CANCEL COMPRESSION

Where used: TE548 Daily Compression Maintenance

6.96 compTime

Description This field contains the time when the status of the compression run changed.

Format TimeFormat18

Where used: TE548 Daily Compression Maintenance

6.97 contractMonth

Description This field indicates the contract month of the instrument.

Format numeric 2

Where used: TA116 Decay Split Table

6.98 contractYear

Description This field indicates the contract year of the instrument.

Format numeric 4

Where used: TA116 Decay Split Table

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6.99 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

6.100 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

6.101 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

6.102 couponFrq

Description This field contains the textual specification for the coupon frequency, which is

the number ofinterest payments (coupon) made annually.

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Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.103 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

6.104 couponVarOfs

Description This field contains the textual specification for the variable offset rate, which

is expressed as +/- n basis points (reference rate). It is applicable for EFS

transactions only.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.105 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

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6.106 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 TD981 Special Market Making Report

TD982 Special Report French Equity Options

6.107 covTim

Description This field contains coverage time, which is the total time for which active

good quotes were provided on the series in the market trading hours.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

TD982 Special Report French Equity Options

6.108 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

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6.109 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

6.110 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

6.111 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.112 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

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Where used: TC810 T7 Daily Trade Confirmation

6.113 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: CB243 Specialist Service Fee XFS Per Executed Order

TC810 T7 Daily Trade Confirmation

6.114 currDayAmnt

Description This field displays the amount of transaction limit fees for each market group

on the current day.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

6.115 currSetlmtPrc_1

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

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.116 currTypCod

Description This field indicates the currency in which transactions will be settled. The

currency code is based on the ISO standard.

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Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

TC540 Daily Order Maintenance TC550 Open Order Detail TD930 Daily Trade Statistics TE545 Daily TES Maintenance TL001 System Transaction Overview

6.117 cust

Description This field contains the customer-related information provided during the entry

of the transaction.

Format alphanumeric 12

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.118 customerInstr

Description This field refers to the rate identifier defined by the Futures Industry Associ-

ation (FIA) and contains information about the way how the order has been entered in the system. It may be used by the clearing applications to charge the

corresponding fees.

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Where used: RD185 Auto Approval Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.119 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

6.120 dailyDistribution

Description This field represents the Distribution amount calculated for the day from the

Distribution Index difference between the business day and the previous

business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.121 dailyFunding

Description This field represents the Daily Funding amount calculated from the Funding

Rate entered for the day and applied for the Funding Days to the Underyling

Index of the previous day.

Format numeric signed 12, 6

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Where used: TA115 Total Return Futures Parameters

6.122 dailyStratViolPct

Description Daily Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.123 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

6.124 dayCutLim

Description This field contain the day cut off limit.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.125 daySettlDate

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

Business Day Offset.

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Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.126 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

6.127 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

6.128 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

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6.129 dealCancelStatus

Description This field contains the cancellation status of the Deal in context of Selective

RFQ service.

Format alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	P	CANCEL_BY_REQUESTER_PENDING
2	Q	CANCEL_BY_RESPONDENT_PENDING
3	D	CANCEL_BY_REQUESTER_DECLINED
4	E	CANCEL_BY_RESPONDENT_DECLINED
5	A	CANCEL_BY_REQUESTER_APPROVED
6	В	CANCEL_BY_RESPONDENT_APPROVED

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.130 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

6.131 dealId

Description This field contains the Deal ID generated by the Selective RFQ service

(unique per business day).

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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

TE810 T7 Daily Trade Confirmation

6.132 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

6.133 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

6.134 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

6.135 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

6.136 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

6.137 dealStatus

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

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>	
1	P	Deal status is Pending	
2	F	Deal status is Final	
3	R	Deal is Rejected	
5	T	Deal is Rejected due to Time Out	
6	W	Deal status is Working	
7	S	Deal status is Rejected by System	
8	В	Deal status is Rejected by Both	
Where used:	TE600 Eurex EnLight Maintenance		
	TE610 Eurex EnLight Best Execution Summary		

6.138 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

6.139 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

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6.140 decaySplit

Description This flag indicates number of target instruments per decaying instrument.

Format numeric 2

Where used: TA116 Decay Split Table

6.141 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

6.142 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

6.143 delProtected

Description This field contains the information whether a user is protected from deletion

by the business unit service administrator.

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - is not protected from deleltion
1	T	True - is protected from deletion
Where used:	RD115 User Profile Status	

6.144 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

6.145 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>

DISABLED Member has been set to disabled by the clearing

member.

Where used: TT136 Pre-trade Risk Control

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6.146 discFactor

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

expiration.

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.147 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.148 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

6.149 dlyHghPrc

Description This field indicates the highest trade price of the contract or external under-

lying recorded in the current day.

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

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6.150 dlyHghPrcSignd

Description This field indicates the highest trade price of the contract or external under-

lying recorded in the current day.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.151 dlyLowPrc

Description This field indicates the lowest trade price of the contract or external under-

lying recorded in the current day.

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.152 dlyLowPrcSignd

Description This field indicates the lowest trade price of the contract or external under-

lying recorded in the current day.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.153 dmaFlg

Description This field represents the flag for Direct Market Access (DMA), that is only

available for Trading Capacity A.

Format alphanumeric 1

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Valid ValuesDecodesDescriptions0FALSENot available.

TRUE Only allowed for Trading Capacity A.

Where used: RD185 Auto Approval Rule Status

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TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TR165 DMA Error Report

6.154 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

6.155 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.156 effectOnBasket

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

initiating user.

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Format alphanumeric 1

Valid ValuesDecodesDescriptions1AAdding Volume2RRemoving Volume

Where used: TE546 Daily Basket TES Maintenance

6.157 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

6.158 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

6.159 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

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6.160 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

Valid ValuesDecodesDescriptions11Active22Suspended

Where used: RD115 User Profile Status

6.161 elapsedNoTradingDays

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

introduction.

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.162 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

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6.163 enableIssuerAccount

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

Format alphanumeric 1

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

1 Y Yes. 2 N No.

Where used: RD115 User Profile Status

6.164 enableMarketMakingAcct

Description This field indicates whether a trader is allowed to act in Market Maker

account and is only relevant for Cash Market.

Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD115 User Profile Status

6.165 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

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Where used: RD115 User Profile Status

6.166 enableRisklessPrincipalAcct

Description This flag indicates if trader is allowed to act in riskless account (allowed to

use Riskless trading capacity).

Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD115 User Profile Status

6.167 enableSmart

Description This field indicates whether Smart functionality is enabled for the negotation

event or not.

Format alphanumeric 1

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

FALSE Smart functionality is not enabled for the negoti-

ation event.

TRUE Smart functionality is enabled for the negotiation

event.

Where used: TC600 Xetra EnLight Maintenance

6.168 endDat

Description This field indicates the end date, up to which the member's transactions are

considered while generating the report.

Format DateFormat

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Where used: TE545 Daily TES Maintenance

6.169 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

6.170 enlCutLimitMktInd

Description This field indicates whether the total market has received too few RFQs. If

this is the case, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to

the Liquidity Provider Agreement). See also enlCutLimitLpInd.

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.171 enlDayCutLimitLp

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

RFQs adressed to the Liquidity Provider that need to be responded.

Format numeric 3

Where used: TD961 Daily Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

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6.172 enlDayRfqLp

Description This field contains the number of Eurex EnLight daily RFQs adressed to the

Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

6.173 enlDayUnadjVldRfqLp

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

to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the

Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format numeric 5

Where used: TD964 MTD Eurex EnLight Performance

6.174 enlDayVldRfqLp

Description This field contains the number of Eurex EnLight daily valid number of RFQs

adressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.175 enlDayVldRfqMkt

Description This field contains the number of Eurex EnLight daily valid RFQs of the total

market.

Format numeric 5

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Where used: TD961 Daily Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.176 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

6.177 enlFulfInd

Description This field contains the information on whether Liquidity Provider has fulfilled

MTD the Eurex EnLight Building Block requirement (yes/no).

Format alphanumeric 3

Where used: TD955 Building Block Liquidity Provider Measurement

TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.178 enlInstrFulfInd

Description This field contains the Eurex EnLight RFQ fulfillment indicator for the

respective RFQ.

Format alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

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6.179 enlMinVldRfqLp

Description This field contains the minimum valid RFQs per product per month per

Liquidity Provider. If the Liquidity Provider receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity

Provider Agreement). See also field enlMinVldRfqMkt.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.180 enlMinVldRfqMkt

Description This field contains the minimum valid RFQs per product per month per total

market. If the total market receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider

Agreement). See also field enlMinVldRfqLp.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.181 enlMtdCutLimitLp

Description This field contains the cutoff limit for the number of RFQs for the Liquidity

Provider.

Format numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.182 enlMtdCutLimitMkt

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

market.

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Format numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.183 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

6.184 enlMtdVldRfqMkt

Description This field contains the number of Eurex EnLight MTD valid RFQs of the total

market.

Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.185 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

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6.186 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

6.187 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

6.188 enlViolPct

Description This field contains the information on the RFQ response violation percentages

MTD.

Format numeric 5, 2

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.189 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

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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

6.190 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance

RD115 User Profile Status

6.191 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

6.192 entryTime

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

generic time format.

Format TimeFormat18

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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

6.193 envText

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

Format alphanumeric 1

Valid ValuesDecodesDescriptionsAAcceptanceSSimulationPProduction

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

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RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

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

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

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

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

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.194 errDescription

Description This field contains the contains the error message. The following content will

be possible:

Format alphanumeric 2

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

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error TR165 DMA Error Report

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6.195 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.196 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.197 etiFeeReb

Description This field contains the Lean Order fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.198 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

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6.199 eventActivity

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

Event.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	NEW	New Negotiation Event is created
2	MOD	Negotiation Event is updated
3	QUO	Quote is added, updated or removed
4	DEAL	New Deal is created
5	DEAL_MOD	Deal is updated
Where used:	TC600 Xetra EnLight Mair	ntenance

TE600 Eurex EnLight Maintenance

6.200 eventExpiryTime

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

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.201 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

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6.202 eventId

Description This field contains the Negotiation Event ID given by the Selective RFQ

service (unique per business day).

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.203 eventOpenQty

Description This field contains the Open Quantity and for respondent based on the corre-

sponding Show Quantity Flag

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.204 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

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6.205 eventReportId

Description This field contains the Negotiation Event Report ID provided by the

Requester.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.206 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

6.207 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

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6.208 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1OPENOpen2CLOSEClose3EXPExpired

4 SYSCLS Closed By System

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.209 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

6.210 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1IIndicative2FFirm

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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6.211 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

Where used: TR102 Excessive System Usage Report

6.212 exchangeOrderId

Description This field indicates the unique order ID assigned by the exchange.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.213 exchCurrTypCod

Description This field contains the currency type of the transaction fees.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

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CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.214 exchNam

Description This field contains the exchange name.

Format alphanumeric 5

 Valid Values
 Decodes
 Descriptions

 EUREX
 Eurex

 EEX
 EEX

XETR XETRA
XVIE VIENNA

XFRA Boerse Frankfurt

XBUL Bulgarian Stock Exchange
XBUD Budapest Stock Exchange
XLJU Ljubljana Stock Exchange
XPRA Prague Stock Exchange
XZAG Zagreb Stock Exchange
XMAL Malta Stock Exchange

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

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RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

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

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

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

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TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.215 exchRat

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

currency.

Format numeric 16, 9

Where used: CB042 Fee Per Executed Order

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation

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6.216 execIdentifier

Description This field is used to identify the person or algorithm with the member of the

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

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status

TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.217 execPrc

Description This field contains the order execution price, which may be different from the

limit price provided by the participant. In case of SMP (Self-Match

Prevention), this field contains the price level at which the self-match was

prevented.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE548 Daily Compression Maintenance

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TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity

6.218 execQty

Description This field contains the order executed quantity, which is the matched quantity

as a result of a trade.

Format numeric 13, 4

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC910 T7 Daily Match Step Activity TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report TE548 Daily Compression Maintenance

TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation TE910 T7 Daily Trade Activity

6.219 execQualifier

Description Execution qualifier field is required to distinguish between human/natural

persons {National_ID} and Algos {Algo ID}.

Format alphanumeric 7

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

24 Human Entered by human/natural person

22 Algo Entered by Algorithm

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Where used: RD185 Auto Approval Rule Status

TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.220 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 TE548 Daily Compression Maintenance

6.221 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

6.222 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

Where used: TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

6.223 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

6.224 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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6.225 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

6.226 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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.227 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 TD964 MTD Eurex EnLight Performance

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TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD TE547 TES Late Approval Report

6.228 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

6.229 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.230 feeCrtDayAmnt

Description This field contains the current day's fees per type of fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.231 feeCrtMthAmnt

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

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Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.232 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.233 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

6.234 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

6.235 feePRatio

Description This field displays the individual, daily member ratio.

Calculated by: number of transactions divided by number of trades.

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Interpretation: if pRatio is smaller than ratio, then no Transaction Limit Fee

will be incurred.

Format numeric 8

Where used: TL001 System Transaction Overview

6.236 feePrvDayAmnt

Description This field contains the current month's fees at previous day's value per fee

type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.237 feePrvMthAmnt

Description This field contains the sum of previous month calculated fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.238 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

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6.239 feeTypCod

Description This field contains the Fee Type Code.

Format alphanumeric 3

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Valid Values	<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
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
740	740	LEAN DAX
741	741	LEAN ETF ETCs
742	742	LEAN OTH INST
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCT
752	752	BONDS
753	753	BONDS SSF
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND
786	786	REB NEW MEM
787	787	MINIMUM FEE
788	788	TL QUOTES FEE
789	789	TL INQ FEE
790	790	TL ORDER FEE
791	791	CONNECTION FEES
792	792	MANUAL FEE ADJ
793	793	LEAN REBATE
797	797	TOP ORDR CREDIT
798	798	TRAD SESS DISC
799	799	TOP+ ORD CREDIT
800	800	TAF ACT MAN F
801	801	OTC TRADES LIS
802	802	HIDDEN ORDR FEE
803	803	TAF ACT MAN V
804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT

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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
810	810	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

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82P	82P	SP TA B PUB V
82Q	82Q	SP TR B NPUB F
82R	82R	SP TR B NPUB V1
82S	82S	SP TR B NPUB V2
82T	82T	SP TR B PUB F
82U	82U	SP TR B PUB V
82V	82V	ADD CCP BON
82W	82W	ADD BON NONCCP1
82X	82X	ADD BON NONCCP2
82Y	82Y	ADD BON NONCCP3
82Z	82Z	ADD BON NONCCP4
842	842	TRADING FEE PRED II EQUIT LIST FIX
843	843	TRADING FEE PRED II EQUIT LIST VAR
844	844	TRADING FEE PRED II EQUIT LIST FIX
845	845	TRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

6.240 feeTypCodAll

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

will be separated by comma without blank.

Format alphanumeric 35

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.241 feeTypNam

Description This field contains the fee type name.

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Format

alphanumeric 40

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Valid Values	<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 Commod- ities 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
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 Valuebased price (other orders)
LEAN DAX	LEAN DAX	Transaction Fees for DAX Instruments Valuebased 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 Valuebased 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

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		Harra)
TL ORDER FEE	TL ORDER FEE	Usage) 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 EQUI
ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON NPUB F	TRF BON NPUB F	XETRA TRADING FEE BOND NPUB fix
TRF BON NPUB V1	TRF BON NPUB V1	XETRA TRADING FEE BOND NPUB NZAC var
TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC va

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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 FIXTRADING	G FEE PRED II EQUIT LIST FIXTRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II	EQUIT LIST VARTRADIN	IG FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VAR
TRADING FEE PRED II	EQUIT LIST FIXTRADING	G FEE PRED II EQUIT LIST FIXTRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II	EQUIT LIST VARTRADIN	IG FEE PRED II EQUIT LIST VARTRADING

FEE PRED II EQUIT LIST VAR

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Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt

6.242 feeYtdAmnt

Description This field contains the Fee Year To Date Amount. Current year's calculated

fees at previous month's value per fee type (does not include fees from deleted

clearing relationships).

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.243 finalMissing

Description This field contains the count of missing short codes of the field "ClientID" of

day t, which were neither decrypted with a long code on trading day t nor t+1

eob.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.244 finalMissingMtd

Description This field contains a month-to-date percentage of missing short codes of the

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

days t".

Format numeric 5, 2

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Where used: TR166 Identifier Mapping Final Error report

6.245 finalMissingPerc

Description This field contains the percentage of missing short codes of the field

"ClientID" of day t, which were neither decrypted with a long code on trading

day t nor t+1 eob.

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.246 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

6.247 firmOtrNo

Description This field displays the value of the daily order to trade ratio (OTR) based on

numbers.

Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

6.248 firmOtrVol

Description This field displays the value of the daily order to trade ratio (OTR) based on

volumes.

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Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

6.249 fixClOrdId

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.250 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

6.251 fixFee

Description This field contains the fix fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

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6.252 fixRefFee

Description This field contains the refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.253 flexAcctInfo

Description This field contains the flexible account information entered by members as

free format text in order to segregate their clients positions.

Format alphanumeric 32

Where used: RD185 Auto Approval Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.254 floor

Description This field contains month floor which is used to calculate volume component.

Format numeric 12

Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

6.255 floorNo

Description This field provides the different floors of the number based OTR for regular

members and market makers.

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Format numeric 1

Where used: TR101 MiFID II OTR Report

6.256 floorType

Description This field indicates whether member was qualified for MM Base, possible

values are "MM Floor. / .non-MM Floor".

Format alphanumeric 12

Where used: TR102 Excessive System Usage Report

6.257 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

6.258 flxCntrSynProdId

Description This field contains a synthetical product ID for flexible contracts. It is derived

from regular product ID by configuring it according to the settlement type and

exercise type.

Format alphanumeric 4

Where used: TA113 Complex and Flexible Instrument Definition

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6.259 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

6.260 freeText1

Description This field contains the text entered by the participant.

For Eurex Classic this fields displays the content of the Text field.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.261 freeText2

Description This field contains the text entered by the participant.

For Eurex Classic this fields displays the content of the Cust field.

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Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.262 freeText3

Description This field contains the text entered by the participant.

For Eurex Classic this fields displays the content of the UsrOrdrNum field.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.263 freeText4

Description This field contains the text entered by the participant. This field displays the

content of the memberInternalOrderNumber.

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Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.264 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 TD981 Special Market Making Report

6.265 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

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

0 NO 1 YES

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Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.266 fulfPackEqtInd

Description This field indicates whether the market maker package requirement for the

minimum number of equity products is fulfilled.

Format alphanumeric 1

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

Y Yes N No

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.267 fulfPackIdxInd

Description This field indicates whether the market maker package requirement for the

minimum number of quotes on index based option products is fulfilled.

Format alphanumeric 1

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

Y Yes N No

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

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6.268 fulfQuoReqViolPct

Description This field indicates whether the total valid quotes request violation percentage

is less than or equal to the monthly allowed violation percentage.

Format alphanumeric 3

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

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.269 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

6.270 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

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Where used: TD954 Stressed Market Conditions

6.271 fulfSpreadCovInd

Description This field indicates whether quotes are provided for the minimum coverage

time required as per the market maker package obligations, where the tighter

spread requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

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

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

6.272 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

6.273 fulfVolInd

Description This field indicates whether the sum of market maker volume is greater than

or equal to the required monthly volume.

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<u> </u>	

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

6.274 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

6.275 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

6.276 futureQty

Description This field contains the new future quantity provided by the responder.

Format numeric 13, 4

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.277 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 oblig-

atory to a market maker agreement with Eurex.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.278 graceFactor

Description This field contains a Grace Factor which allows Market Makers with Quote

Performance lower than the Market Maker performance requirement to be

eligible for the Market Maker Floor.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

6.279 graceFactorCnt

Description Grace Factor which allows Market Makers with Quote Performance lower

than the Market Maker performance requirement to be eligible for the Market

Maker Floor for the transaction based OTR.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

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6.280 graceFactorVol

Description Grace Factor which allows Market Makers with Quote Performance lower

than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR. NB: For regulatory reasons, this field

name contains Vol although it is not a Volume.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

6.281 halfMtdDays

Description This field contains half of the total trading days till date

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.282 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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6.283 headroom

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

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.284 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

6.285 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

6.286 incomingOrderIndicator

Description This field indicates how a CLIP order is processed in the matching.

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Valid Values	<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

6.287 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

6.288 initiatingUser

Description This field indicates the login name of the initiating user who entered the TES

trade.

Format alphanumeric 11

Where used: RD185 Auto Approval Rule Status

6.289 instBusDate

Description This field represents the Business date on which the following TRF

Instrument Parameters apply.

Format DateFormat

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Where used: TA115 Total Return Futures Parameters

6.290 instManual

Description This field indicates when some manual entries overwrite the variance futures

instrument parameters.

Format alphanumeric 1

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

False - Automatic Calculation

1 True - Manual Update

Where used: TA114 Variance Futures Parameter

6.291 instNam

Description This field contains the instrument long name.

Format alphanumeric 30

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD965 Specialist State Change TE535 Cross and Quote Requests TE540 Daily Order Maintenance

TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE548 Daily Compression Maintenance

TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

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TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TR101 MiFID II OTR Report TR901 MiFID II Message Rate Report

6.292 instrChgTim

Description This field displays the instrument change time.

Format TimeFormat

Where used: TD965 Specialist State Change

6.293 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 TE548 Daily Compression Maintenance

TE550 Open Order Detail

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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

6.294 instrumentMnemonic

Description This field contains the instrument mnemonic.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

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TA114 Variance Futures Parameter **TA115 Total Return Futures Parameters**

TA116 Decay Split Table

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

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TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD965 Specialist State Change TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

TE540 Daily Basket TE5 Maintenance TE547 TES Late Approval Report TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TE930 T7 Daily Trade Statistics

6.295 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

6.296 instrumentType

Description This field contains the instrument type code.

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

Where used: RD185 Auto Approval Rule Status

TA113 Complex and Flexible Instrument Definition

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail

TE500 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

6.297 instState

Description This field contains the instrument state.

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Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLSD	Closed
2	REST	Restricted
3	BOOK	Book
4	CONT	Continuous
5	AUCT	Auction
6	FREZ	Freeze
7	PREC	Pre-Call

Where used: TD965 Specialist State Change

6.298 instTradDat

Description This field indicates the trading date of the variance futures instrument param-

eters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.299 investIdentifier

Description This field is used to identify the person or the algorithm within the member or

participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a

numeric short code.

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status

TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

T7 Release 9.0	
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TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.300 investQualifier

Description This field is required to distinguish between human/natural persons {Nation-

al_ID} and Algos {Algo ID}

Format alphanumeric 7

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

24 Human Entered by human/natural person

22 Algo Entered by Algorithm

Where used: RD185 Auto Approval Rule Status

TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.301 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.

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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

6.302 isDisclosed

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

Format alphanumeric 1

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

0 F False 1 T True

Where used: TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE910 T7 Daily Trade Activity

6.303 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.

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Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

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

6.304 isOnBook

Description The field denotes if an uploaded TES trade is marked as on-book.

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Valid Values	<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	

6.305 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

RD115 User Profile Status

6.306 item

Where used:

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

6.307 kindOfDepo

Description This field contains the kind of depository.

T7 Release 9.0	
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Where used: CB062 Designated Sponsor Refund

CB162 Monthly Specialist Refund TC810 T7 Daily Trade Confirmation

6.308 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

6.309 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

6.310 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

6.311 leadParticipant

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

Format alphanumeric 5

Where used: TR101 MiFID II OTR Report

TR901 MiFID II Message Rate Report

6.312 leadPartLngName

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

Format alphanumeric 40

Where used: TR101 MiFID II OTR Report

TR901 MiFID II Message Rate Report

6.313 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

6.314 legExecQty

Description To be filled only for the initiator of the TES trade with the legQty field in the

legPriceGrp of the BCTESTradeMessage.

Format numeric 13, 4

T7 Release 9.0	
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Where used: TE545 Daily TES Maintenance

6.315 level

Description This field contains the level, which determines if the user is allowed to act on

behalf of other users in his user group or business unit.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	1	Trader
2	2	Head Trader
3	3	Supervisor

Where used: RD115 User Profile Status

6.316 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

6.317 limitCnt

Description The respective maximum transaction based OTR threshold per product. Based

on the quoting behaviour the member will be considered as a market maker

with higher thresholds.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

T7 Release 9.0	
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6.318 limitTypeCnt

Description The field indicates whether the member was qualified for MMThreshold for

the transaction based OTR, possible values are "MM Threshold. /. Non-MM

Threshold".

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

6.319 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

6.320 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

6.321 limOrdrPrc

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

participant.

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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

6.322 limType

Description This field shows the type of transaction limit.

Format alphanumeric 8

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

A All All

S Standard Standard

N No Impact No Market Data Impact

Where used: CB069 Transaction Report

TR102 Excessive System Usage Report TR104 Eurex Daily ESU Parameter

6.323 limUsageCnt

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

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

T7 Release 9.0	
XML Report Reference Manual	Vers. 90.3.3
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6.324 limUsageVol

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

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

6.325 liqProvActivity

Description This flag is used to indicate whether an order, quote or TES trade side is

related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be

counted towards meeting related market making obligations.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: RD185 Auto Approval Rule Status

TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.326 logNam

Description This field indicates the login name of the user.

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Format alphanumeric 11

Where used: RD115 User Profile Status

6.327 longValue

Description 35 alphanumerical characters, containing the long value. The following

content will be possible:-National ID maximum 35 alphanumerical characters,

which is the national ID for natural persons-LEI 20 alphanumerical

characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible-'PNAL' PNAL, if the short code belongs to a pending allocation.

Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

6.328 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

6.329 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

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6.330 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.331 lstTrdPrc

Description This field contains the last trade price.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.332 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

6.333 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

T7 Release 9.0	
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6.334 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

6.335 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

6.336 matchType

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

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORI	DERAuto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
6	VDO_MIDPOINT	VDO Midpoint
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTIONContinuous auction match events	
Where used:	TC540 Daily Order Mainte	enance

6.337 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

6.338 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

6.339 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

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Where used: RD115 User Profile Status

RD125 User Transaction Size Limit Status

6.340 maxRatioMarket12M

Description This field contains the max value across all ISINs of the daily report defined

as Transactions12M/TradingSec12M.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.341 maxRatioMarketDate

Description This field contains the max value across all ISINs of the daily report defined

as NoTransactionsDate/NoSecDate.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.342 maxRatioMarketMtd

Description This field contains the max value across all ISINs of the daily report defined

as NoTransactionsMTD/NoSecMTD.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.343 maxRatioNo

Description This field contain the defined maximum ratio of the instrument group of the

respective ISIN.

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Format numeric 9

Where used: TR101 MiFID II OTR Report

6.344 maxRatioSingle12M

Description This field contains the maximum value per product of the daily report defined

as Transactions12M/TradingSec12M.

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.345 maxRatioSingleDate

Description This field contains the maximum value per product of the daily report defined

 $as\ No Transactions Date/No Sec Date.$

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.346 maxRatioSingleMtd

Description This field contains the maximum value per product of the daily report defined

as NoTransactionsMTD/NoSecMTD.

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.347 maxRatioVol

Description This field contains the defined maximum ratio of the instrument group of the

respective ISIN.

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NB: For regulatory reasons, this field name contains "Vol" although it is not a

Volume.

Format numeric 10

Where used: TR101 MiFID II OTR Report

6.348 maxSpread

Description Maximal spread of quotes with bid price in the range of minimum tick size

and upper bid price for this interval.

Format numeric 24, 5

Where used: TR105 Minimum Quotation Requirement

6.349 maxSpreadSMCIncrement

Description Maximum Spread SMC Increment.

Format numeric 24

Where used: TR105 Minimum Quotation Requirement

6.350 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

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6.351 maxTradeQty

Description This field contains the Auto approval rule can be applied if the TES trade side

quantity is less than or equal to the value provided in this field. Relevant only

for Derivatives Market.

Format numeric 13, 4

Where used: RD185 Auto Approval Rule Status

6.352 maxTradeValue

Description This field specifies that the auto approval rule can be applied if the TES trade

side value is less than or equal to the value provided in this field. Relevant

only for Cash Market.

Format numeric 13, 4

Where used: RD185 Auto Approval Rule Status

6.353 membCcpClgIdCod

Description This field indicates the CCP clearning member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.354 membClgIdCod

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

Format alphanumeric 5

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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 TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

TT135 Risk Event Report

6.355 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 TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.356 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

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Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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 TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.357 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: TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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 TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

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TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.358 membExcIdCodSubm

Description This field contains the exchange member ID of the submitter of a state

change.

Format alphanumeric 5

Where used: TD965 Specialist State Change

6.359 membId

Description This field contains the member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status

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RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD965 Specialist State Change

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

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TR166 Identifier Mapping Final Error report TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report TT136 Pre-trade Risk Control

6.360 membLglNam

Description This field contains the legal name of the member.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

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TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD965 Specialist State Change

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

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6.361 membPrvDayServFeeAmnt

Description This field contains the previous day service fee amount of the member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.362 membPrvMthServFeeAmnt

Description This field contains the previous month service fee amount of the member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.363 membYtdServFeeAmnt

Description This field contains the member yield service fee amount.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.364 minimumSmcDuration

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

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6.365 minimumSmcDurationFulfInd

Description This field indicates whether for this product the actual SMC time is greater

than or equal to the minimum threshold. Valid Values: YES and NO

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.366 minimumValueCnt

Description This field contains the correction term which corrects for cases where the

number of trades is not sufficient for an reasonable transaction based OTR.

Format numeric 7

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

6.367 minimumValueVol

Description This field contains the correction term which corrects for cases where the

trading volume is not sufficient for an reasonable volume based OTR .This field contains the correction term which corrects for cases where the trading

volume is not sufficient for an reasonable volume based OTR.

Format numeric 11, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

6.368 minQuoteSize

Description Minimum quote size to be compared with the order quantity of the respective

quote leg.

Format numeric 15

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Where used: TR105 Minimum Quotation Requirement

6.369 minQuoteSizeSMC

Description Minimum quote size SMC.

Format numeric 15

Where used: TR105 Minimum Quotation Requirement

6.370 mktGrpNam

Description This field contains the market group name. This could either be a product

assignment group or and an entire market.

Format alphanumeric 8

Where used: CB062 Designated Sponsor Refund

> CB068 Transaction Overview CB162 Monthly Specialist Refund RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD185 Auto Approval Rule Status TL001 System Transaction Overview

TT133 Trading Risk Events

6.371 mmBase

Description This field contains Market Maker Base value on that day, which applies to the

spread quality on this day

Format numeric 12

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Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

6.372 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

6.373 mmpActivity

Description This field contains the activity information of market marker protection.

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

6.374 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

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Where used: TT132 Market Maker Protection

6.375 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

6.376 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1MMPARAMarket Maker Parameter Update2INACTIQuote Inactivation3REACTIQuote Reactivation4MMPROTMarket Maker Protection

Where used: TT132 Market Maker Protection

6.377 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

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6.378 mmpTimeWindow

Description This field contains the market marker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.379 mmpVega

Description This field contains the market marker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.380 mmpVolume

Description This field contains the market marker protection volume.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.381 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

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6.382 mnthlyReq

Description This field contains the monthly required violation percentage.

Format numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.383 mnthToDate

Description This field displays the accumulated transaction limit fees for each market

group for the current month.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

6.384 mgBaseFactorCnt

Description This field contains a factor, which increases the threshold and for the trans-

action based OTR for the respective product group. The factor is depending

on the Spread Quality.

Format numeric 6

Where used: TR103 Eurex Daily OTR Parameter

6.385 mqBaseFactorVol

Description This field contains a factor, which increases the threshold and for the volume

based OTR for the respective product group. The factor is depending on the

Spread Quality.

Format numeric 10, 4

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Where used: TR103 Eurex Daily OTR Parameter

6.386 mrtyDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.387 mtdDays

Description This field contains the total trading days till date

Format numeric 2

Where used: TD964 MTD Eurex EnLight Performance

TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report

6.388 mtdNoEquProdsFulfilPack

Description This field contains the number of single products (e.g. equity options or

futures) as part of the package which the members have fulfilled mtd.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.389 mtdNoIdxProdsFulfilPack

Description This field contains the number of index based products as part of the package

which the members have fulfilled mtd.

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Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.390 mtdTesVol

Description This field contains the monthly TES contract volume in the current month.

Format numeric 13, 4

Where used: TE930 T7 Daily Trade Statistics

6.391 mtdTotVol

Description This field contains the monthly total contract volume in the current month.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

TE930 T7 Daily Trade Statistics

6.392 mthPackReqEqt

Description This field contains the number of equity options that must be fulfilled within

the market maker package. This is less or equal to the number of equity

products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

T7 Release 9.0	
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6.393 mthPackReqIdx

Description This field containes the number of equity index options that must be fulfilled

within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within

the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.394 mthReqCovTim

Description This field indicates the sum of the required time to be covered by good quotes

and is equal to sumReqTim.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.395 mthReqQuoReqViolP

Description This field contains the required the violation percentage, based on the valid

quote request violations in proportion to the valid quote requests in the respective market maker program/package that must not be exceeded.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

T7 Release 9.0	
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6.396 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

6.397 mthReqVol

Description This field contains the required monthly volume.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.398 nbrEqtOptToBeQuot

Description This field contains the number of equity products on which the members have

to place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

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6.399 nbrExrPrcToBeQuot

Description This field contains the number of exercise price around the current underlying

price, at which the member has to place quotes as an obligation to market

maker program.

Format numeric 5

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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.400 nbrIdxOptToBeQuot

Description This field contains the number of index based products on which the members

have to place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.401 nbrTolViolDays

Description This field contains the number of maximum tolerated days with violation in

the market maker program.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

T7 Release 9.0	
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6.402 negotiateUnderlying

Description This field indicates whether the Underlying Delta and Underlying Price are

negotiatable 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

6.403 newFuturePrc

Description This field contains the calculated new future price based on the new reference

price.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.404 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

6.405 newRefPrc

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

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Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.406 nextBusDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.407 nextTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.408 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.

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Where used: TC600 Xetra EnLight Maintenance

6.409 nomVal

Description This field contains the nominal (face) value of the security.

Format numeric 13, 4

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

TE545 Daily TES Maintenance

6.410 noOfRespondents

Description This field contains the number of respondents. It is shown to the respondents

based on the show number of respondents flag.

Format numeric 9

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.411 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

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6.412 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

6.413 noSecDate

Description Daily number of seconds an ISIN (for Cash Market) or Product (for Deriva-

tives 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

6.414 noSecMtd

Description Month-to-date number of seconds an ISIN (for Cash Market) or Product (for

Derivatives Market) was available for trading on the respective reporting day.

Format numeric 7

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.415 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

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Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.416 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

6.417 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

6.418 noTransactionsMtdIsin

Description This fields sums up noTransactionMtd over all participants of an investment

firm.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

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6.419 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

6.420 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

6.421 numberOfSell

Description This field contains the number of traded sell orders.

Format numeric 9

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

6.422 numbOfTa

Description This field displays the number of transactions on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

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6.423 numbOfTr

Description This field displays the number of trades on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

6.424 numInstrumentsRequired

Description Number of Instruments required.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

6.425 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

6.426 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

6.427 omv

Description This field contains the order market value.

Format numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

6.428 openBuyOrders

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

6.429 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

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6.430 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

6.431 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

6.432 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

6.433 opnClsCod

Description This field contains the open close flag, which indicates whether the trans-

action is placed to open a new position or to close an existing position or to

rollover an existing position.

Format alphanumeric 1

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Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.434 opnIntQty

Description Number of open positions in a futures or option contract which have not yet

been closed out by an offsetting transaction.

Format numeric 13, 4

Where used: TE930 T7 Daily Trade Statistics

6.435 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

6.436 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

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6.437 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

6.438 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

6.439 orderedVol

Description Total volume of orders and quotes per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.440 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

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6.441 orderVol

Description This field shows either n/a or a natural number indicating the ordered volume.

Format alphanumeric 17

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement CB069 Transaction Report

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.442 ordOriginFirm

Description This field contains external cooperation partner ID used in selected cooper-

ation links such as with KRX.

Format alphanumeric 7

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.443 ordrMktVal

Description This field contains order market value.

Format numeric signed 14, 2

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Where used: CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.444 ordrNo

Description This field indicates the order identification number assigned to an order by the

exchange.

Format alphanumeric 20

Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.445 ordrPrtFilCod

Description This field contains order part fill code, which indicates whether an order was

fully or partially executed.

Format alphanumeric 1

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

6.446 ordrQty

Description This field contains the remaining order quantity of the transaction, which has

not been executed yet.

Format numeric 13, 4

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail

6.447 ordrQty1

Description This field contains the number of orders.

Format numeric 13

Where used: CB060 Fee Statement

CB068 Transaction Overview

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.448 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

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6.449 originCountryCode

Description This field indicates the code of the country where the order has been entered,

using the internationally accepted "origin country code" given by ISO-3166-

1-alpha-2.

Format alphanumeric 2

Where used: RD185 Auto Approval Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.450 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.451 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

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6.452 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

6.453 ovnRat

Description This field indicate the overnigth interest rate (EONIA for instance) given in

percentage.

Format numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.454 packCod

Description This field contains the code of the market maker package to which the

member has subscribed. A package is a collection of various products and

minimum market maker obligations towards it.

Format alphanumeric 10

Where used: TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD982 Special Report French Equity Options

6.455 parentDeal

Description This field contains the parent deal ID of a reversed deal - sequential number.

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Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

6.456 participant

This field indicates the name of the participant, which is a legal entity. Description

alphanumeric 5 **Format**

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TC230 Cross and Quote Requests TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

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TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.457 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

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CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

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

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

TR166 Identifier Mapping Final Error report TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report TT136 Pre-trade Risk Control

6.458 partSubGrpCod

Description This field identifies the subgroup of the user.

Format alphanumeric 3

Where used: TD965 Specialist State Change

6.459 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

6.460 perf

Description This field contains the performance in percent.

Format numeric 3

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Where used: CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.461 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

Valid ValuesDecodesDescriptions0NNon-persistent1PPersistent

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance

6.462 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

6.463 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

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Where used: RD115 User Profile Status

6.464 prefSettlLocat

Description This field contains the preferred settlement location and is only relevant for

Cash Market.

Format alphanumeric 5

Where used: RD115 User Profile Status

6.465 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

6.466 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

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6.467 priorityDate

Description This field contains the date corresponding to the priority time of the given

order, which is in generic date format.

Format DateFormat

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

6.468 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

6.469 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

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6.470 prodFactCnt

Description This field contains a factor for the transaction based OTR for the respective

product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility

in the respective product.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

6.471 prodFactVol

Description This field contains a factor for the volume based OTR for the respective

product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility in the respective product. NB: For regulatory reasons, this field name contains

Vol although it is not a Volume.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

6.472 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 False - Automatic Calculation

True - Manual Update

Where used: TA114 Variance Futures Parameter

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6.473 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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.474 prodTradDat

Description This field indicates the trading date of the variance futures product param-

eters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.475 prodTypId

Description This field indicates the product type ID, which is the combination of product

line and product type code.

Format alphanumeric 4

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
FBND		Bond Future
FCRD		Credit Default Future
FCUR		Currency Future
FENE		Energy Future
FINT		Interest Future
FINX		Index Future
FSTK		Stock Future
FVOL		Volatility Future
OCUR		Currency Option
OFBD		Bond Future Option
OFEN		Energy Future Option
OFIT		Interest Future Option
OFIX		Index Future Option
OFVL		Option on Vola Future
OINX		Index Option
OSTK		Stock Option

Where used: TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

6.476 product

Description This field indicates the product.

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB069 Transaction Report

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

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CB263 Specialist Service Fee XFS Statement

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD981 Special Market Making Report

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

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

T7 Release 9.0	
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TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR105 Minimum Quotation Requirement
TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection TT136 Pre-trade Risk Control

6.477 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

6.478 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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

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6.479 ptrActivity

Description The type of maintenance activity. Deletions are reported as modifications.

Reported is also the internal reload of existing limits by T7 at the time of

system start-up.

Format alphanumeric 6

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

1 ADD Add

2 ADDMOD Modify (includes deletions)

4 LOA Reloaded

Where used: TT136 Pre-trade Risk Control

6.480 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

6.481 ptrScope

Description Distinguishes between on-book trading and off-book trading.

Format alphanumeric 1

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 Valid Values
 Decodes
 Descriptions

 1
 ORD
 On-Book Trading

 2
 Off Park Tradical (TES)

2 TES Off-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

6.482 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

6.483 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>

Y The agreed price is disclosed
 N The agreed price is not disclosed

Where used: TE590 CLIP Trading Indication

6.484 publishQtyFlg

Description This field indicates whether the agreed quantity of a CLIP trading indication is

disclosed in the CLIP announcement.

Format alphanumeric 1

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Valid Values	<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	

6.485 publishSide

Description This field indicates whether the agreed client side of a CLIP trading indication

is disclosed in the CLIP announcement.

Format alphanumeric 1

 Valid Values
 Decodes
 Descriptions

 1
 Y
 The agreed client side is disclosed

 0
 N
 The agreed client side is not disclosed

TE590 CLIP Trading Indication

6.486 qrsQuoteId

Where used:

Description This field represents the Quote Id for Quote Request Solution.

Format numeric 6

Where used: TC540 Daily Order Maintenance

6.487 qty

Description This field contains the Quantity of the Quote Side

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

6.488 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

6.489 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

Where used: CB062 Designated Sponsor Refund

6.490 quoReqTot

Description This field contains 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 Perfor-

mance

6.491 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.492 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

6.493 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

6.494 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

6.495 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

6.496 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

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6.497 quotQty

Description This field contains the number of quote transactions per member, account and

instrument(ISIN).

Format numeric 13, 4

Where used: CB068 Transaction Overview

6.498 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

6.499 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

6.500 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

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6.501 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

6.502 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

6.503 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

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Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.504 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

6.505 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 "noTransac-

tionsDate" by "noSecDate".

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.506 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 "noTrans-

actionsMtd" by "noSecMtd".

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

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6.507 realisedVar

Description This field indicates the realised variance calculated from the underlying

closing prices since the contract introduction.

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.508 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

6.509 reason

Description This field contains the reason of activity reported.

Format numeric 4

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
14	AddOrdDefIOC	ADD ORDER DEFERRED IOC
15	ModOrdDefIOC	MODIFY ORDER DEFERRED IOC
16	DefTxnTimExp	DEFERRED TXN TIMER EXPIRED
17	PtrDisblMemb	PTR DISABLE MEMBER
18	CA-S	Trading model Continuous Auction with Specialist
19	ChgSpc	Change of Specialist
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
24	ResInstrStat	RESET INSTRUMENT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
38	PdNew	Pending New
39	PdRepl	Pending Replace
40	PdCncl	Pending Cancel
41	PdNewApl	Pending New Applied
42	PdReplApl	Pending Replace Applied
43	PdCnclApl	Pending Cancel Applied
44	IntraD	INTRADAY STARTUP PROCESSING

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45	COD	CTART OF DAY PROCESSING
45 46	SOD EOD	START OF DAY PROCESSING END OF DAY PROCESSING
46 47		SERIES EXPIRATION
47	ExpSer	ORDER EXPIRATION
	ExpOrd	
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTI-
		VATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION
55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
57	CommAuct	COMMIT AUCTION
58	OrdExpIday	ORDER EXPIRATION INTRADAY
59	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
60	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
61	SAOrdAct	Special Auction Only Order Activation
62	SAOrdInact	Special Auction Only Order Inactivation
64	OCOtrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE
		TDD 0 TDD 1000

IBBO UPDATE

REFERENCE DATA UPDATE ADD

REFERENCE DATA UPDATE CHANGE

77

78

79

IBBO

DataCh

DataCh

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80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
95	PdOrdNotFnd	Pending Order Not Found
96	PdPers	Pending Persist
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
101	SMPChg	MODIFY DUE TO SELF MATCH PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
115	TickSizChg	TICK SIZE CHANGE
116	BOCQuoBidCncl	BOC QUOTE BID SIDE CANCELLED
117	BOCQuoAskCncl	BOC QUOTE ASK SIDE CANCELLED
118	PLPQuoBidCncl	PLP QUOTE BID SIDE CANCELLED
119	PLPQuoAskCncl	PLP QUOTE ASK SIDE CANCELLED
121	DataLd	PERSISTENT DATA LOAD INITIATED
122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED

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125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING INTIATED END OF DAY PROCESSING COMPLETED
128	RecovCplInitSt	RECOVERY COMPLETED INITIAL START
129	RecovCplIdaySt	RECOVERY COMPLETED INTRADAY START
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecQRS	RECOV QRS ORDER DELETE
140	RecBU	RECOV NONEXISTENT OWNING BUID
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
149	RecovIntQty	RECOV INVALID QTY
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIREI
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

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169	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDlOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
210	SMCTimExp	SMC TIMER EXPIRED
211	SMCAutoDet	SMC AUTO DETECTION
212	SMCMsMaint	SMC MS MAINTENANCE
213	SMCForgnTrig	SMC FOREIGN TRIGGER
214	QRSLTExp	QRS RFQ LIFE TIMER EXPIRED

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215	QRSRepLTExp	QRS RFQ REPLY LIFE TIMER EXPIRED
216	QRSOrdLPExp	QRS ORDER LIFE TIMER EXPIRED
221	CMLvlLimBr	CM LEVEL LIMIT BREACH
222	CMLvlNCMLimBr	CM LEVEL NCM LIMIT BREACH
223	RelCMLvlLim	RELEASE CM LEVEL LIMITS
230	PWTQuo	PRICE WITHOUT TURNOVER QUOTE
232	KOInstr	KNOCK OUT INSTRUMENT
240	AddCLIPTrdReq	CLIP ADD TRADE REQUEST
241	DelCLIPTrdSid	CLIP DELETE TRADE SIDE REQUEST
242	CLIPImprTimExp	CLIP IMPROVEMENT TIMER EXPIRED
243	CLIPArrgTimExp	CLIP ARRANGEMENT TIMER EXPIRED
244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPCIntOrd	CLIP ADD CLIENT ORDER
247	AddCLIPPropOrd	CLIP ADD PROP ORDER
248	GenCLIPTolOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	QRSRepReq	QRS RFQ REPLY REQUEST
252	CAInstrValFail	CA INSTRUMENT VALIDATION FAILED
253	SchedDelBU	Scheduled Deletion for BU
254	RecovBUEvt	Recovery Business Unit Event

Where used: TC540 Daily Order Maintenance

TE540 Daily Order Maintenance TE590 CLIP Trading Indication

6.510 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

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6.511 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

6.512 refFeeAmnt

Description This field contains the refund fee amount.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.513 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

6.514 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

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.515 registerSmart

Description This field indicates whether the user is enrolled for the Smart functionality.

Format alphanumeric 1

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

The user is not enrolled for the Smart function-

ality.

TRUE The user is enrolled for the Smart functionality.

Where used: RD195 SRQS Respondent Assignment Status

6.516 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.

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<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	СНМЕ	Change of status at initiative of the member/participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled
14	RFQS	Submitted RfQ
15	RFQR	RfQ Response
Where used:	TC540 Daily Order Mainto	ananca
Whole used.	TC545 Daily TES Mainter	
	TC600 Xetra EnLight Mai	
	TC610 Xetra EnLight Bes	
	TE540 Daily Order Mainte	
	TE545 Daily TES Mainter	
	TE546 Daily Basket TES I	
	TE590 CLIP Trading Indic TE600 Eurex EnLight Mai	
	12000 Eurex Ellergiit Ma	monune

6.517 reponsdentsQuoting

Description Number of responders (Max = 50) with active quotes when the deal was

TE610 Eurex EnLight Best Execution Summary

created

Format numeric 6

Where used: TC610 Xetra EnLight Best Execution Summary

TE610 Eurex EnLight Best Execution Summary

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6.518 repPerFromDat

Description This field contains reporting period from date, which is the first day included

in the reporting period.

Format DateFormat

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.519 repPerToDat

Description This field contains reporting period to date, which is the last day included in

the reporting period.

Format DateFormat

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.520 reqMinutes

Description Required minutes per instrument.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

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6.521 reqMthVol

Description This field contains the required monthly volume of quotes to be provided by

the member as an obligation to the market maker program.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.522 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

6.523 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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.524 reqTime

Description This field contains the request time.

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Format TimeFormat18

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

6.525 reqType

Description This field contains the type or 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

6.526 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

6.527 requesterOwnerBU

Description This field contains the business unit of the requester user.

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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

6.528 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

6.529 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

6.530 requiredCoverage

Description Required coverage of quote obligation (answers to quote requests or daily

quotation time), e.g. 0.65 for 65%.

Format numeric 24, 2

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Where used: TR105 Minimum Quotation Requirement

6.531 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during Stressed

Market Condition (SMC) in order to qualify for the respective incentives for

that month (mtd). It is the same as sumSmcReqTime.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.532 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

6.533 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

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6.534 respondentOwnerBU

Description This field contains the business unit of the respondent user.

Format alphanumeric 8

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.535 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

6.536 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

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6.537 responsibleId

Description The field contains the email address of the person responsible for the testing

and certification of algorithm.

Format alphanumeric 80

Where used: TR163 Algo HFT Status

6.538 revAppTime

Description This field contains the time when the Approve TES Trade request was

processed.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

6.539 revInitTime

Description This field contains the time when the Reverse TES Trade request was

processed.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

6.540 revReason

Description This field contains the reason provided by the Initiating User for reversing.

Format alphanumeric 132

Where used: TE545 Daily TES Maintenance

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6.541 revRequested

Description This field indicates if a reversal was requested.

Format alphanumeric 1

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

0 F The reversal was not requested electronically
1 T The reversal was requested electronically

Where used: TE810 T7 Daily Trade Confirmation

6.542 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

6.543 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

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

0 FALSE False 1 TRUE True

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Where used: RD185 Auto Approval Rule Status

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.544 rmmAdmittInd

Description This field indicates whether the Participant ID is admitted as Regulatory

Market Maker according to Eurex Exchange Rules "par.52".

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.545 rmmFulfInd

Description This field indicates whether the RMM requirement is met MTD.

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.546 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

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6.547 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

6.548 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

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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

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

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

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

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

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

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TR101 MiFID II OTR Report

TR102 Excessive System Usage Report TR103 Eurex Daily OTR Parameter TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.549 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

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RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD965 Specialist State Change

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

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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

6.550 rptNam

Description This field contains the report name.

Format alphanumeric 30

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

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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

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

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

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

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

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

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TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

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TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.551 rptPrntEffDat

Description This field contains the report print effective date of the XML and generic text

report.

Format DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

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RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

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TD961 Daily Eurex EnLight LP Performance

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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

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

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TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

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TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR165 DMA Error Report

TR166 Identifier Mapping Final Error report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.552 rptPrntEffTim

Description This field contains the report print effective time of the XML and generic text

report.

Format TimeFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

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CB263 Specialist Service Fee XFS 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

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

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TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

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TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

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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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TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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TE930 T7 Daily Trade Statistics

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TR162 Algo HFT Error

TR163 Algo HFT Status

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TR901 MiFID II Message Rate Report

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TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

6.553 rptPrntRunDat

Description This field contains report print run date of the XML and generic text report.

Format DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

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CB243 Specialist Service Fee XFS Per Executed Order

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CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

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RD195 SRQS Respondent Assignment Status

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TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

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

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

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

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TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE548 Daily Compression Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

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TE910 T7 Daily Trade Activity

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TE930 T7 Daily Trade Statistics TL001 System Transaction Overview TR100 Order to Trade Ratio Report TR101 MiFID II OTR Report

TR102 Excessive System Usage Report TR103 Eurex Daily OTR Parameter TR104 Eurex Daily ESU Parameter TR160 Identifier Mapping Error TR161 Identifier Mapping Status

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

TR166 Identifier Mapping Final Error report TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report TT136 Pre-trade Risk Control

6.554 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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.555 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

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6.556 secuPrvClsPrc

Description This field contains the previous day closing price. Incase of derivative its the

underlying or security in the market. Incase of Cash its the closing Price of the

Instrument

Format numeric 10, 5

Where used: TD930 Daily Trade Statistics

6.557 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

6.558 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

6.559 sellLimit

Description This field contains the sell limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

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6.560 seriMthTrdQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.561 seriMthTrdQtyVDO

Description This field contains the per month traded VDO quantity for the instrument.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.562 seriTrdTotQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.563 seriTrdTotQtyVDO

Description This field contains the instrument total traded VDO quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

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6.564 servFeeAmnt

Description This field contains the service fee amount.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.565 servFeeCrtDayAmnt

Description This field contains the current day service fee amount.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.566 servFeeCrtMthBal

Description This field contains the fee current monthly service fee balance.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.567 servFeeTypCod

Description This field contains the service fee type code.

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Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.568 servFeeTypNam

Description This field contains the service fee type name.

Format alphanumeric 15

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.569 sessionId

Description This field contains the session ID.

Format numeric 9

Where used: CB068 Transaction Overview

CB069 Transaction Report TC540 Daily Order Maintenance TC550 Open Order Detail

TE540 Daily Order Maintenance TE590 CLIP Trading Indication TT132 Market Maker Protection

6.570 settlAcct

Description This field contains the settlement account.

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Where used: RD115 User Profile Status

TC810 T7 Daily Trade Confirmation

6.571 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.572 settlBasis

Description This field represents the Daily Settlement Basis calculated in index points

from the Daily Settlement TRF Spread (basis points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.573 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

6.574 settlCurr

Description This field contains the settlement currency.

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Where used: TC810 T7 Daily Trade Confirmation

6.575 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

6.576 settlementPrc

Description This field indicates the settlement price calculated from the settlement

volatility.

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

6.577 settlementVola

Description This field indicates the settlement volatility used to calculate the settlement

price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

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6.578 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

6.579 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

6.580 settlSpread

Description This field represents the Daily Settlement TRF Spread entered in basis points

as the Settlement Price in Trading Notation used to calculate the Daily

Settlement Price in Clearing Notation (index points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.581 settlTyp

Description This field indicates the C7 settlement type.

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

C Cash Settlement
P Physical Settlement

Where used: TA113 Complex and Flexible Instrument Definition

6.582 shortCodeId

Description The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

6.583 shortCodesCorrDayt1

Description This field contains the count of uploaded short codes for the field "ClientID"

on day t+1 in order to correct used but not decrypted short codes for the field

"ClientID" on day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.584 shortCodesDayt0

Description This field contains the count of used short codes of the field "ClientID" in

order messages of day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

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6.585 shortCodesMissingDayt0

Description This field contains the count of missing short codes of the field "ClientID" of

day t, which were not decrypted with a long code latest by trading day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.586 shortCodeSrc

Description This field contains the "1 - Client long value is missing", the information will

be provided from which field the short code stems from: Either Client ID or

Execution ID or Investment ID.

Format alphanumeric 1

 Valid Values
 Decodes
 Descriptions

 C
 clientIdentifier
 Client ID

 E
 executionIdentifier
 Execution ID

 I
 investmentIdentifier
 Investment ID

Where used: TR160 Identifier Mapping Error

6.587 showBuySideUserInfo

Description This flag is set by the requester to show the buy side user information to the

selected respondent.

Format alphanumeric 1

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

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

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6.588 showLastDealOnClosure

Description This flag is set by the requester to show the last deal price, the quantity, and

the deal time on the auto closure of the negotiation to the respondents who

have responded with a quote.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TE600 Eurex EnLight Maintenance

6.589 showLastNegotiatedPrc

Description This flag set by requester to show the last negotiated price to the respondent.

Format alphanumeric 1

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

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

6.590 showLastNegotiatedPrcQty

Description This flag set by requester to show the last negotiated price and quantity to the

respondent.

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Valid ValuesDecodesDescriptions0FFalse1TTrue

Where used: TE600 Eurex EnLight Maintenance

6.591 showNoOfRespondents

Description This flag indicates whether to show the respondents, the number of respon-

dents invited to the negotiation event.

Format alphanumeric 1

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

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

6.592 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

6.593 showQty

Description This flag set by requester to show open quantity to the respondent.

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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

6.594 showSide

Description This flag set by requester to show side to the respondent.

Format alphanumeric 1

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

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.595 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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6.596 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 TE548 Daily Compression Maintenance

6.597 sideFixed

Description This flag indicates whether the Side is fixed.

Format alphanumeric 1

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

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

6.598 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 TE548 Daily Compression Maintenance

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6.599 sideLiquidityInd

Description This field indicates whether the order initiator is passive, or aggressive, or

whether the order was matched in auction.

Format alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
0		Not applicable
1	ADD LIQ	Added liquidity (Passive)
2	REM LIQ	Removed liquidity (aggressive; includes triggered orders)
4	AUCTION	Auction (includes VDO matching at midpoint)

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE810 T7 Daily Trade Confirmation

6.600 sideRefId

Description Reference ID of a basket as provided by the approving user.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.601 sideStatus

Description This field indicates the approving status of the TES side.

Format alphanumeric 3

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<u>Valid Values</u>	Decodes	<u>Descriptions</u>
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed
6	RPE	Reversal is Pending
7	RAP	Reversal is Approved
8	REV	Reversed
9	RCX	Reversal is Cancelled
Where used:	TC545 Daily TES Maintenance	
	TE545 Daily TES Maintenance	
	TE546 Daily Basket TES Maintenance	
	TE548 Daily Compression Maintenance	

6.602 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 TE548 Daily Compression Maintenance

6.603 sizeClass

Description This field contains the size class for the program/package/product combi-

nation.

Format alphanumeric 16

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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 TD981 Special Market Making Report

6.604 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

6.605 skipMinLotSizeVal

Description This field denotes if the Minimum Lot Size validation is skipped for this TES

trade.

Format alphanumeric 1

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

O FALSE Minimum Lot Size Validation is not skipped for

this TES Trade.

TRUE Minimum Lot Size Validation is skipped for this

TES trade.

Where used: TE545 Daily TES Maintenance

6.606 skipQtyCheck

Description This field determines if the maximum quantity check should be skipped

during the auto approval of the TES trade side. Relevant only for Cash

Market.

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Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD185 Auto Approval Rule Status

6.607 skipValueCheck

Description This field determines if the maximum value check should be skipped during

the auto approval of the TES trade side. Relevant only for Cash Market.

Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD185 Auto Approval Rule Status

6.608 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>

The respondent is added manually by the

requester.

TRUE The respondent is added based on the Smart

functionality.

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

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6.609 smartUserId

Description This field indicates the numeric identifier assigned to the respondent user

which are added by the smart functionality. The smartUserId is valid only

within the negotiation event.

Format numeric 6

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.610 smcAccumTime

Description This field indicates the accumulated Stressed Market Condition (SMC) time

during that day in the required expiries and strikes. It is used to calculate the

quotation coverage.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.611 smcCovrdTime

Description This field contains Stressed Market Condition (SMC) covered time, which is

the total time for which valid quotes were provided in the respective expiries

and strikes during SMC.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

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6.612 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

6.613 smcDayFulfInd

Description This field contains an indication on whether on a trading day the SMC

quotation requirement was met (1 = yes, 0 = no). It is used for the calculation

of OTR and ESU fees.

Format numeric 1

Where used: TD954 Stressed Market Conditions

6.614 smcFactor

Description The field contains a factor which is multiplied to the threshold if a participant

fulfilled the relaxed quotation requirements during stressed market conditions.

Format numeric 4, 2

Where used: TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

6.615 smcFullfilled

Description This field indicate whether a market maker has fullfilled his quoting obliga-

tions during the stress market conditions ("SMC").

Format alphanumeric 1

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Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

6.616 smcMtdFulfilledInd

Description This field indicates whether the Stressed Market Condition (SMC)

requirement per member and product is fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC

requirement is always fulfilled. Valid Values: YES and NO.

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.617 smcReqTime

Description This field contains the required time for quotation during Stressed Market

Condition (SMC) in order to qualify for the respective incentives.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.618 smcTime

Description This field contains the total time that the product was in Stressed Market

Condition (SMC) during that day.

Format TimeFormat

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Where used: TD954 Stressed Market Conditions

6.619 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

6.620 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

6.621 spreadClass

Description This field contains the spread class for the program/package/product combi-

nation.

Format alphanumeric 16

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

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6.622 spreadClassRmmReg

Description This field contains the spread class for the product relevant for Regulatory

Market Making that is valid during regular trading hours.

Format alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.623 spreadClassRmmThx

Description This field contains the spread class for the product relevant for Regulatory

Market Making that is valid during extended trading hours (THX).

Format alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.624 spreadCovTim

Description This field contains coverage time, which is the total time for which active

good quotes were provided on the series in the market trading hours, where

the tighter spread requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.625 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

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Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report TR103 Eurex Daily OTR Parameter TR104 Eurex Daily ESU Parameter

6.626 spreadUnit

Description Spread unit.

Format alphanumeric 10

Where used: TR105 Minimum Quotation Requirement

6.627 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

6.628 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

6.629 statusInd

Description States the status of the mapping

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Format alphanumeric 1

Valid Values Decodes **Descriptions** New. The mapping has been provided new by the N N participant on the "date of upload file" and will be valid as stated in "valid from". Modify. The mapping has been changed by the M M 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

6.630 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

6.631 stratFloorReached

Description Strategy monthly floor reached.

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

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	<u> </u>

6.632 stratFulfilled

Description Strategy RFQ response requirement fulfilled.

Format alphanumeric 3

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

YES Yes. NO No.

Where used: TD955 Building Block Liquidity Provider Measurement

6.633 stratMnthlyFloor

Description Monthly floor for Strategy RFQs.

Format numeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

6.634 stratMnthlyReq

Description Monthly threshold for Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.635 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

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Where used: TA116 Decay Split Table

6.636 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

6.637 sumAcctFeeCrtDayAmnt

Description This field contains the fee sum of the current day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.638 sumAcctFeeCrtMthAmnt

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.639 sumAcctFeeCrtMthBal

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

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Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.640 sumAcctFeePrvDayAmnt

Description This field contains the fee sum of the previous day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.641 sumAcctFeePrvMthAmnt

Description This field contains the fee sum of the previous month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.642 sumAcctFeeYtdAmnt

Description This field contains the year-to-date fee sum per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.643 sumAcctFixFee

Description This field contains the sum of the fix trading fee per account type.

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Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.644 sumAcctMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per service fee type and per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.645 sumAcctMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fees at previous month's

value per service fee type and per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.646 sumAcctMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fee at current

month's value per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

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6.647 sumAcctNom

Description This field contains the nominal per account.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.648 sumAcctOrdrQty

Description This field contains the total number of orders and per account.

Format numeric 13

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.649 sumAcctOrdrVol

Description This field contains the total order volume and per account.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

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6.650 sumAcctServFeeAmnt

Description This field contains the sum of current day's service fees per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.651 sumAcctServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.652 sumAcctServFeeCrtMthBal

Description This field contains the sum of current month's service fees per account type.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.653 sumAcctTranFeeFix

Description This field contains the sum of fix transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

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6.654 sumAcctTranFeeVar

Description This field contains the sum of variable transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.655 sumAcctTrnFeeAmnt

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.656 sumAcctVarFee

Description This field contains the sum of the variable trading fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.657 sumAccumTim

Description This field indicates the sum of the accumulated time.

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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.658 sumAllTrades

Description Accumulated number of trades included TES trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.659 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.660 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

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6.661 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

6.662 sumBUOtrOrdrNo

Description This field provides the total number of all order and quote insertions, modifi-

cations and deletions of all traders of a member, which are active in one

respective ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

6.663 sumBUOtrOrdrVol

Description This field contains the total volume of all order and quote insertions, modifi-

cations 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

6.664 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

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6.665 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

6.666 sumClasMtdTesVol

Description This field contains the accumulated Monthly TES Volume on the class code

level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.667 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

6.668 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

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6.669 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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.670 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

6.671 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

6.672 sumCurrFeeCrtDayAmnt

Description This field contains the fee sum of the current day per currency.

Format numeric 15, 2

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Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.673 sumCurrFeeCrtMthAmnt

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.674 sumCurrFeeCrtMthBal

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.675 sumCurrFeePrvDayAmnt

Description This field contains the fee sum of the previous day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.676 sumCurrFeePrvMthAmnt

Description This field contains the fee sum of the previous month per currency.

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Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.677 sumCurrFeeYtdAmnt

Description This field contains the year-to-date fee sum per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.678 sumCurrFixFee

Description This field contains the sum of the fix trading fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.679 sumCurrMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

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6.680 sumCurrMembPrvMthServFeeAmnt

Description This field contains the sum of current month's recompensation at previous

month's value per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.681 sumCurrMembYtdServFeeAmnt

Description This field contains the current year's total calculated recompensation at

current month's value per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.682 sumCurrNom

Description This field contains the nominal per currency.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.683 sumCurrOrdrQty

Description This field contains the total number of orders and per trading currency.

Format numeric 13

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Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.684 sumCurrOrdrVol

Description This field contains the total order volume and per trading currency.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.685 sumCurrServFeeAmnt

Description This field contains the sum of current day's service fee per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.686 sumCurrServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

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6.687 sumCurrServFeeCrtMthBal

Description This field contains the sum of current month's service fees per currency.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.688 sumCurrTranFeeFix

Description This field contains the sum of fix transaction fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.689 sumCurrTranFeeVar

Description This field contains the sum of variable transaction fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.690 sumCurrTrnFee

Description This field contains the sum of the accumulated transaction fees.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

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6.691 sumCurrVarFee

Description This field contains the sum of variable trading fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.692 sumDayCutLim

Description This field contain the sum of day cut off limit.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.693 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.694 sumFeeAmnt

Description This field contains the sum of fees.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

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6.695 sumFeeConnAmnt

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.696 sumFirmOtrExecOrdrNo

Description This field contains the total number of all order and quote executions on firm

level (all traders of all members), which were active in an ISIN.

Format numeric 11

Where used: TR101 MiFID II OTR Report

6.697 sumFirmOtrExecOrdrVol

Description This field contains the total volume of all order and quote executions on firm

level (all traders of all members), which are active in one ISIN.

Format numeric 20, 4

Where used: TR101 MiFID II OTR Report

6.698 sumFirmOtrOrdrNo

Description This field contains the total number of all order and quote insertions, modifi-

cations and deletions on firm level (all traders of all members), which are

active in one ISIN.

Format numeric 11

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Where used: TR101 MiFID II OTR Report

6.699 sumFirmOtrOrdrVol

Description This field contains the total volume of all order and quote insertions, modifi-

cations 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

6.700 sumGoodQuoReqResp

Description This field contains the sum of good quote request responses, which is the

unadjusted number of good answered quote requests provided by the member

as obligatory to a market maker agreement with Eurex.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.701 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

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6.702 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 17, 4

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.703 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 15, 4

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.704 sumHseServFeeCrtMthBal

Description This field contains the Total.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.705 sumInstDsRefAmnt

Description This field contains the sum of the refund amounts per instrument and Desig-

nated Sponsor.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

6.706 sumInstFeeAmnt

Description This field contains the sum of current day's fees per instrument type.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.707 sumInstFixFee

Description This field contains the sum of fix trading fees per instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.708 sumInstIsinFeeCrtMthBal

Description This field contains the sum of the current month's fees per ISIN.

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.709 sumInstMembFeeCrtDayAmnt

Description This field contains the sum of order fees per transaction and per instrument

type.

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Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.710 sumInstMembFeeCrtMthAmnt

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.711 sumInstMembFeePrvDayAmnt

Description This field contains the sum of current day's fees at previous day's value per fee

type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.712 sumInstMembFeePrvMthAmnt

Description This field contains the fee sum of current month's fees at previous months's

value per fee type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

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6.713 sumInstMembFeeYtdAmnt

Description This field contains the current year's total calculated fees at current months's

value per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.714 sumInstMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per service fee type and per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.715 sumInstMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fees at previous month's

value per recompensation type and per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.716 sumInstMembYtdServFeeAmnt

Description This field contains the current year's total calculated sevice fee at current

month's value per instrument type.

Format numeric signed 15, 2

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Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.717 sumInstNom

Description This field contains the nominal per Instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.718 sumInstOrdrQty

Description This field contains the total number of orders and per Instrument.

Format numeric 13

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.719 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

6.720 sumInstOrdrTrdFee

Description This field contains the sum of the trading fee per instrument and order.

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Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.721 sumInstOrdrVol

Description This field contains the total order volume and per Instrument.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.722 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

6.723 sumInstServFeeAmnt

Description This field contains the sum of current day's service fees per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

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6.724 sumInstServFeeCrtDayAmnt

Description This field contains the sum of current day's adjusted service fees per

instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.725 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

6.726 sumInstTranFeeFix

Description This field contains the sum of the fix transaction fees per instrument.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.727 sumInstTranFeeVar

Description This field contains the sum of the variable transaction fees per instrument.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

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6.728 sumInstVarFee

Description This field contains the total var fee per instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.729 sumIsinServFeeCrtMthBal

Description This field contains the sum of current month's service fee per ISIN.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.730 sumMembAddCrt

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.731 sumMembExcRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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6.732 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

6.733 sumMembFeeCrtDayAmnt

Description This field contains the fee sum of the current day per clearing member.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.734 sumMembFeeCrtMthAmnt

Description This field contains the fee sum of the current month per business unit.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.735 sumMembFeeCrtMthBal

Description This field contains the fee sum of the current month per business unit.

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

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6.736 sumMembFeeMthAmnt

Description This field contains the sum of current month's fee amounts per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.737 sumMembFeePrvDayAmnt

Description This field contains the fee sum of the previous day per clearing member.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.738 sumMembFeePrvMthAmnt

Description This field contains the fee sum of the previous month per clearing member.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.739 sumMembFeeYtdAmnt

Description This field contains the year-to-date fee sum per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

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6.740 sumMembFixFee

Description This field contains the sum of fix trading fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

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6.741 sumMembFixRefFee

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.742 sumMembNom

Description This field contains the nominal per Exchange Member.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.743 sumMembOrdrQty

Description This field contains the total number of orders and per business unit.

Format numeric 13

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Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

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CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.744 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

6.745 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

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CB160 Fee Statement T7 Boerse Frankfurt

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6.746 sumMembPrvDayServFeeAmnt

Description This field contains the sum of all service fees for the previous day per

member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.747 sumMembPrvMthServFeeAmnt

Description This field contains the sum of all service fees for the previous month.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.748 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

6.749 sumMembRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

6.750 sumMembServFeeAmnt

Description This field contains the sum of current day's service fees per member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.751 sumMembServFeeCrtDayAmnt

Description This field contains the sum of all service fee amounts for the current day.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.752 sumMembServFeeCrtMthBal

Description This field contains the sum of current month's service fee per member.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.753 sumMembTotBuyOrdr

Description This field contains the total of the order quantity bought per Member .

Format numeric 13, 4

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Where used: TC810 T7 Daily Trade Confirmation

6.754 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

6.755 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

6.756 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

6.757 sumMembTranFeeFix

Description This field contains the sum of fix transaction fees per member.

Format numeric signed 15, 2

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Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

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6.758 sumMembTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.759 sumMembTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.760 sumMembTranFeeVar

Description This field contains the sum of variable transaction fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.761 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

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Where used: CB068 Transaction Overview

6.762 sumMembVarFee

Description This field contains the sum of variable trading fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

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6.763 sumMembVarRefFee

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.764 sumMembYtdServFeeAmnt

Description This field contains the sum of year-to-date service fee amounts per member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.765 sumMktGrpAddCrt

Description This field contains the sum of the additional credits per market group.

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Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.766 sumMktGrpFixFee

Description This field contains the sum of fix trading fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.767 sumMktGrpFixRefFee

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.768 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

6.769 sumMktGrpTranFeeFix

Description This field contains the sum of fix transaction fees per market group.

Format numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

6.770 sumMktGrpTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.771 sumMktGrpTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.772 sumMktGrpTranFeeVar

Description This field contains the sum of variable transaction fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.773 sumMktGrpVarFee

Description This field contains the sum of variable trading fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

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6.774 sumMktGrpVarRefFee

Description This field contains the sum refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.775 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

6.776 sumNonDisclTrades

Description Accumulated number of Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.777 sumNonDisclVolume

Description Accumulated traded Volume of Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

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6.778 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

6.779 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

6.780 sumProdDayTesVol

Description This field contains the accumulated TES Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.781 sumProdDayTotVol

Description This field contains the accumulated Total Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

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6.782 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

6.783 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

6.784 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.785 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

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6.786 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

6.787 sumProdTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.788 sumProdTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.789 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

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6.790 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

6.791 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 TD981 Special Market Making Report TD982 Special Report French Equity Options

6.792 sumProdTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

6.793 sumProdTotClgBuy

Description This field contains the accumulated clearing qty of buy deal item for on-

exchange trades.

Format numeric 13, 4

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Where used: TE810 T7 Daily Trade Confirmation

6.794 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

6.795 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

6.796 sumProdTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange

trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

6.797 sumProdTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

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Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

6.798 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

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6.799 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product

in the reporting period.

Format numeric 5

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.800 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

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Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.801 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.802 sumReqTim

Description This field indicates the sum of the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.803 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

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6.804 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

6.805 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

6.806 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

6.807 sumSmcAccumTime

Description This field indicates the accumulated Stressed Market Condition (SMC) time

in the required expiries and strikes in total for that month (mtd).

Format TimeFormat

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Where used: TD954 Stressed Market Conditions

6.808 sumSmcCovrdTime

Description This field contains the total covered time for quotation during Stressed Market

Condition (SMC) for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.809 sumSmcDayFulfInd

Description This field contains the total number of days in which the SMC quotation

requirement is met (mtd).

Format numeric 2

Where used: TD954 Stressed Market Conditions

6.810 sumSmcReqTime

Description This field contains the total required time for quotation during Stressed

Market Condition (SMC) in order to qualify for the respective incentives for

that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.811 sumSmcTime

Description This field indicates the total time that the product was in Stressed Market

Condition (SMC) during that month (mtd).

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Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.812 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

6.813 sumStepTotExecQty

Description This field contains the accumulated matched quantity across all match steps

for a CLIP trading indication.

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.814 sumStratViolPct

Description MTD Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.815 sumSynch0To50

Description This field displays the sum of the field synch0To50 over all market groups.

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Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.816 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

6.817 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

6.818 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.819 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

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Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.820 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

6.821 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

6.822 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.823 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

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Where used: TE810 T7 Daily Trade Confirmation

6.824 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.825 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

6.826 sumTESVolSell

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

6.827 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

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Where used: TE910 T7 Daily Trade Activity

6.828 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

6.829 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

6.830 sumTotClgSell

Description This field contains the accumulated Clearing qty of Sell deal item for on-

exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.831 sumTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange

trades.

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Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.832 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

6.833 sumTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.834 sumTrdMembOrdrQty

Description This field contains the total order quantity and per Trading Member.

Format numeric 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

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6.835 sumTrdMembOrdrVol

Description This field contains the total order volume and per Trading Member.

Format numeric 13, 2

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.836 sumTrdMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fee at previous day's value

per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.837 sumTrdMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fee at previous month's

value per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.838 sumTrdMembServFeeCrtMthBal

Description This field contains the sum of current month's service fees per trading

member.

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Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.839 sumTrdMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fee at current

month's value per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.840 sumTrdMemFixFee

Description This field contains the sum of fix trading fees per trading member.

Format numeric signed 15, 2

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

6.841 sumTrdMemNom

Description This field contains the nominal.

Format numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

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6.842 sumTrdMemVarFee

Description This field contains the sum variable trading fees per trading member.

Format numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

6.843 sumTrdServFeeAmnt

Description This field contains the sum of current day's service fees per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.844 sumTrdServFeeCrtDayAmnt

Description This field contains the sum of current day's adjusted service fees per trading

member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.845 sumUserAddCrt

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

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6.846 sumUserFeeAmnt

Description This field contains the sum of current day's fees per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.847 sumUserFeeCrtDayAmnt

Description This field contains the sum of current day's total fees per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.848 sumUserFixFee

Description This field contains the sum of fix trading fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.849 sumUserFixRefFee

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

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6.850 sumUserMembPrvDayFeeAmnt

Description This field contains the sum of current day's fees at previous day's value per fee

type and per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.851 sumUserMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per recompensation type and per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.852 sumUserMembPrvMthFeeAmnt

Description This field contains the sum of current month's fees at previous month's value

per fee type and per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.853 sumUserMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fees at previous month's

value per service fee type and per subgroup Id.

Format numeric signed 15, 2

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Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.854 sumUserMembYtdFeeAmnt

Description This field contains the current year's total calculated fees at current month's

value per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.855 sumUserMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fees at current

month's value per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.856 sumUserNom

Description This field contains the nominal per user.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.857 sumUserOrdrQty

Description This field contains the total order quantity per user.

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Format numeric signed 12

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.858 sumUserOrdrVol

Description This field contains the total order volume per user.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.859 sumUserServFeeAmnt

Description This field contains the sum of current day's service fees per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.860 sumUserServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

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6.861 sumUserTranFeeFix

Description This field contains the sum of fix transaction fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.862 sumUserTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.863 sumUserTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.864 sumUserTranFeeVar

Description This field contains the sum of variable transaction fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

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6.865 sumUserTxnCnt

Description This field contains the sum of transaction counts per user.

Format numeric 9

Where used: CB068 Transaction Overview

6.866 sumUserVarFee

Description This field contains the sum of variable trading fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.867 sumUserVarRefFee

Description This field contains the sum refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.868 sumValGoodQuoReqResp

Description This field contains the sum of the number of valid good quote request

responses after the cut limit adjustment.

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 Perfor-

mance

6.869 sumValQuoReqTot

Description This field contains the sum of the total number of valid quote requests after

cut limit adjustment.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

6.870 sumValQuoReqViol

Description This field contains the sum of the number of valid quote request violations on

the basis of the valid quote requests after cut limit adjustment.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.871 sumViol

Description This field indicates the sum of violation indicators.

Format numeric 5

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Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD982 Special Report French Equity Options

6.872 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 Perfor-

mance

6.873 swapClearer

Description This field defines whether the swap leg is cleared by Eurex Clearing AG or

another clearer.

Format alphanumeric 8

Valid ValuesDecodesDescriptions0ECAGEurex Clearing1NON_ECAGNon-Eurex Clearing

Where used: TE545 Daily TES Maintenance

6.874 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

6.875 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

6.876 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

6.877 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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6.878 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

6.879 tacEligibility

Description This field defines the default setting for the field tacFlg during order entry.

The field is defined per user and can be overwritten by direct input. If no input

is provided, the default setting of this flag is used.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: RD115 User Profile Status

6.880 tacFlg

Description This field defines whether an order is allowed to participate in the trade-at-

close phase. It can be defined during order entry and cannot be modified

thereafter.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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6.881 targetProduct

Description This field contains the target Product of decaying instrument.

Format alphanumeric 12

Where used: TA116 Decay Split Table

6.882 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve
8	ENL	TES TRADE via EUREX ENLIGHT
9	REN	TES Reversal Entry
10	RAP	TES Reversal Approval
11	REV	TES Reversal Approval by Market Supervision
12	RCX	TES Reversal is Cancelled

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

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6.883 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

6.884 tesEligibility

Description This flag describe if an instrument is TES eligible.

Format alphanumeric 1

Valid ValuesDecodesDescriptions00FALSE11TRUE

Where used: RD110 User Profile Maintenance

RD115 User Profile Status

6.885 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 TE548 Daily Compression Maintenance

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6.886 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

6.887 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

6.888 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
11	QTPIP	QTPIP BLOCK TRADE
12	COMP	COMPRESSION
Where used:	RD110 User Profile Maintenance RD115 User Profile Status RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE548 Daily Compression Maintenance	
	TE810 T7 Daily Trade Confirmation	

6.889 text

Description This field contains the free-format text comment entered by trader for a trans-

action.

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

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6.890 time18

Description This field contains the time of the given transaction, which is in generic time

format.

Format TimeFormat18

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE548 Daily Compression 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

6.891 timeToTransfer

Description Time when the final STP deal is transferred to TES.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.892 timeValidity

Description This field contains the time validity.

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Format alphanumeric 1

<u>Valid Values</u>	Decodes	<u>Descriptions</u>
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.893 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

6.894 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

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6.895 totalUserExecOrdrVol

Description This field contains the total volume of all order and quote executions of one

trader of a member, who was active in a respective ISIN.

Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

6.896 totalUserOrdrNo

Description This field contains the total number of all order and quote insertions, modifi-

cations 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

6.897 totalUserOrdrVol

Description This field contains the total volume of all order and quote insertions, modifi-

cations 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

6.898 totBURules

Description This field contains the number of trade enrichment rules per business unit.

Format numeric 5

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Where used: RD135 Trade Enrichment Rule Status

6.899 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

6.900 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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.901 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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

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6.902 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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.903 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

6.904 totParticipantUpdCodAdd

Description This field contains the number of added records per perticipant.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.905 totParticipantUpdCodChg

Description This field contains the number of changed records per perticipant.

Format numeric 5

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Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.906 totParticipantUpdCodDel

Description This field contains the number of deleted records per perticipant.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.907 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

6.908 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

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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

6.909 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

6.910 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

6.911 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

6.912 totUserUpdCodAdd

Description This field contains the number of added records per user.

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Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.913 totUserUpdCodChg

Description This field contains the number of changed records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.914 totUserUpdCodDel

Description This field contains the number of deleted records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.915 tradedVol

Description Total traded volume per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

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6.916 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

6.917 tradeNumber

Description This field indicates 'Trade Number' which is a unique number created by the

Trade Manager for each side of a trade OR a deal. This new 'Trade Number' will be used to map T7 Trade Broadcasts with CCP Trade Broadcasts/internal

interface.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

6.918 trades

Description This field contains the trades.

Format numeric signed 4, 3

Where used: CB162 Monthly Specialist Refund

6.919 tradesCnt

Description Total number of trades per product per member.

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Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.920 tradeSideId

Description This field contains the CLIP trade side ID.

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.921 tradeType

Description This field indicates the trade type.

Format alphanumeric 1

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Valid Values	<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
В	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)
Н	CLIP	Clip Trade
I	CLOB	CLIP Tade Outside BBO
J	TAC	On-exchange trade within the Trade-At-Close phase (Cash specific)
Where used:	TC812 T7 Daily P TC910 T7 Daily M TE810 T7 Daily T	ented Self-Matches

6.922 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

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Valid Values	Dagadas	Descriptions	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>	
1	CU	Agency	
3	IS	Issuer/Liquidity Provider (Cash Specific)	
5	PR	Proprietary	
6	MM	Market-Making	
9	RP	Riskless Principal (Cash Specific)	
Where used:	RD185 Auto Appre	oval Rule Status	
	TC540 Daily Order Maintenance		
	TC545 Daily TES Maintenance		
	TC550 Open Order Detail		
	TC600 Xetra EnLight Maintenance		
	TC610 Xetra EnLight Best Execution Summary		
	TC812 T7 Daily Prevented Self-Matches		
	TE540 Daily Order Maintenance		
	TE545 Daily TES Maintenance		
	TE546 Daily Basket TES Maintenance		
	TE550 Open Order Detail		
	TE590 CLIP Trading Indication		
	TE600 Eurex EnLight Maintenance		
	TE610 Eurex EnLight Best Execution Summary		
	TE810 T7 Daily Tr	rade Confirmation	
	TE812 Daily Preve	ented Self-Matches	

6.923 tradingIndicationActivity

Description This field contains the activity for a CLIP trading indication.

Format alphanumeric 1

Valid Values	<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

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6.924 tradingIndicationId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.925 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only
6	SA	Special Auction

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

6.926 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

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Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.927 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

6.928 trailStopAbsPrice

Description This field contains the absolute price for trailing stop order.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.929 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

6.930 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

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Where used: CB042 Fee Per Executed Order

6.931 tranFeeFix

Description This field contains the fix transaction fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.932 tranFeeRefFix

Description This field contains the refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.933 tranFeeRefVar

Description This field contains the refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.934 tranFeeVar

Description This field contains the variable transaction fee.

Format numeric signed 15, 2

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Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.935 transactionIdentifier

Description This field contains the transaction identifier. For on exchange orders, it

warnings are displayed.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error

TR165 DMA Error Report

6.936 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

6.937 transactions12MIsin

Description This fields sums up transactions 12M over all participants of an investment

firm.

Format numeric 12

Where used: TR901 MiFID II Message Rate Report

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6.938 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

6.939 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

6.940 tranTypCod

Description This field contains the transaction type code.

Format alphanumeric 1

Where used: TL001 System Transaction Overview

6.941 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

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order

TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report

6.942 trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

6.943 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.944 trdIdCountPt

Description This field displays the Trader ID Counter Part.

Format alphanumeric 15

Where used: CB243 Specialist Service Fee XFS Per Executed Order

6.945 trdMemb

Description This field contains the member id code.

Format alphanumeric 5

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Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.946 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.947 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

6.948 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

Valid ValuesDecodesDescriptions2STPStop Order

4 OCO One Cancels Other

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail

6.949 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.950 tsField

Description The name of the field in the trading system in which the error occurred.

Format alphanumeric 24

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.951 tytic

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

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6.952 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview

CB069 Transaction Report

TR102 Excessive System Usage Report

6.953 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

6.954 txnTypNam

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

6.955 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

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Where used: TR160 Identifier Mapping Error

TR165 DMA Error Report

6.956 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

6.957 underlyingDelta

Description This field contains the Underlying Leg Delta being traded as part of Delta

Exchange.

Format numeric signed 7, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.958 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

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6.959 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

6.960 underlyingPriceBoundary

Description This field contains the boundary for the Underlying Price. In the Working

Delta workflow the Respondent is allowed to change the Underlying Price such that it it can be lower or equal to the value provided in this field.

Format numeric 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.961 underlyingQty

Description This field contains the Underlying Leg Quantity being traded as part of Delta

Exchange.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.962 undPrice

Description This field contains the price of the underlying leg of an option volatility

strategy

Format numeric signed 9, 5

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Where used: TA113 Complex and Flexible Instrument Definition

6.963 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.964 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

6.965 updateTime

Description Responder 1 (Max 50) time of last update.

Format TimeFormat18

Where used: TC610 Xetra EnLight Best Execution Summary

TE610 Eurex EnLight Best Execution Summary

6.966 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

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<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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

6.967 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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

TT133 Trading Risk Events

6.968 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

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6.969 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 RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance

TT133 Trading Risk Events

6.970 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.971 user

Description This field indicates the user.

Format alphanumeric 6

Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

T7 Release 9.0	
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RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TR101 MiFID II OTR Report

TT133 Trading Risk Events

6.972 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: CB069 Transaction Report

6.973 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 RD180 Auto Approval Rule Maintenance RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status

6.974 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

6.975 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

6.976 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

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Where used: RD115 User Profile Status

6.977 usrOrdrNum

Description This field contains the user order number, which the member assigned to the

order.

Format alphanumeric 12

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.978 valGoodQuoReqResp

Description This field contains the number of valid good quote request responses after the

cut limit adjustment.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.979 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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6.980 validityFlg

Description This field indicates the business status of a trade enrichment rule

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

6.981 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

6.982 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

6.983 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

6.984 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: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

6.985 varFee

Description This field contains the variable fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.986 varRefFee

Description This field contains the refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

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6.987 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

6.988 versionNo

Description This field contains version number for order modification.

Format numeric 9

Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

6.989 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

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6.990 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report

6.991 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 TD982 Special Report French Equity Options

6.992 violPct

Description This field contains the violation percentage, based on the quote request viola-

tions 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 Perfor-

mance

T7 Release 9.0	
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6.993 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

6.994 volFactor

Description This field contains Volume Factor which is used to calcued Volume

Component

Format numeric 4

Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

6.995 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

TE540 Daily Order Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD965 Specialist State Change TE535 Cross and Quote Requests

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TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE548 Daily Compression Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity

6.996 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>

FALSE The negotiation is not of type Working Delta.

TRUE The negotiation is of type Working Delta.

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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7 Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	<u>Eur</u> opean <u>Ex</u> change. Electronic trading and clearing of options and financial futures.
Member	Market participant.
T7	Cash & Derivatives trading system developed by Deutsche Börse Group
Xetra	Frankfurt Stock Exchange's trading venue Xetra on T7.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary