

# T7 Release 7.0

XML Report Reference Manual

Production

70.3.3.3

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tesActivity 5.685 tesDescription 5.686 tesEligibility 5.687 tesId 5.688 tesInitiatorBU 5.689 tesInitiatorUser 5.690 tesType 6.691 text 5.692 time18 5.693 timeValidity 5.694 totalNoTrading 5.695 totalUserExecC 5.696 totalUserExecC 5.697 totalUserOrdry 5.698 totalUserOrdry 5.699 totBURules 5.700 totBURules 5.701 totBUUpdCodA 5.702 totBUUpdCodA		47′
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tesEligibility 5.687 tesId 5.688 tesInitiatorBU 5.689 tesInitiatorUser 5.690 tesType 5.691 text 5.692 time18 5.693 timeValidity 5.694 totalNoTrading 5.695 totalUserExecC 5.696 totalUserOrdr 5.698 totalUserOrdr 5.699 totBURules 5.700 totBURules 5.701 totBUUpdCodA 5.702 totBUUpdCodA		478
tesId  5.688 tesInitiatorBU  5.689 tesInitiatorUser  5.690 tesType  5.691 text  5.692 time18  5.693 totalUserExecC  5.695 totalUserExecC  5.696 totalUserOrdry  5.698 totalUserOrdry  5.699 totBURules  5.700 totBURules  5.701 totBUUpdCodA  5.702 totBUUpdCodA		478
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6.765	uploadFile	503
6.766	user	503
6.767	userId1	504
6.768	userNumericId	504
6.769	userOrdrNum	505
6.770	userRiskGroup	505
6.771	usrGroup	505
6.772	usrOrdrNum	506
6.773	${\bf val Good Quo Req Resp}$	506
6.774	validFrom	506
6.775	validityFlg	507
6.776	validityTime	507
6.777	validTo	507
6.778	valQuoReqTot	507
6.779	valQuoReqViol	508
6.780	vegaUnit	508
6.781	versionNo	509
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6.783	violationCnt	509
6.784	violInd	510
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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
<u>т</u> п	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
RD140	Pre-trade Limits Maintenance - Trading Participant	ALL MEMBER
RD145	Pre-trade Limits Status - Trading Participant	ALL MEMBER
RD155	Pre-trade Limits Status - Clearing Participant	CLEARING MEMBER
TA	Trading Maintenance	
TA113	Complex and Flexible Instrument Definition	PUBLIC
TD	Trading Volume and Performance	
TD940	Daily Regular Market Making Quote Request Performance	ALL MEMBER
TD941	Daily Basis Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD942	Daily Advanced Market Making Quote Request Performance	ALL MEMBER
TD943	Daily Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD944	Daily Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD945	MTD - Regular Market Making Quote Request Performance	ALL MEMBER
TD946	MTD - Basis Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD947	MTD - Advanced Market Making Quote Request Performance	ALL MEMBER
TD948	MTD - Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER

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Report	Long Name	Receiver
-		
TD949	MTD - Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD954	Stressed Market Conditions	ALL MEMBER
TD956	Basis Building Block Liquidity Provider	ALL MEMBER
TD957	Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning	ALL MEMBER
TD959	Designated Market Making Measurement	ALL MEMBER
TD961	Daily EnLight LP Performance	ALL MEMBER
TD962	MTD EnLight LP Performance	ALL MEMBER
TD983	Regulatory Market Making MTD	ALL MEMBER
TE	Order and Quote Maintenance	
TE535	Cross and Quote Requests	ALL MEMBER
TE540	Daily Order Maintenance	ALL MEMBER
TE545	Daily TES Maintenance	ALL MEMBER
TE547	TES Late Approval Report	ALL MEMBER
TE550	Open Order Detail	ALL MEMBER
TE590	CLIP Trading Indication	ALL MEMBER
TE600	Selective RFQ Service Maintenance	ALL MEMBER
TE610	Selective RFQ Service Best Execution Summary	ALL MEMBER
TE810	T7 Daily Trade Confirmation	ALL MEMBER
TE812	Daily Prevented Self-Matches	ALL MEMBER
TE910	T7 Daily Trade Activity	PUBLIC
TE930	T7 Daily Trade Statistics	PUBLIC
TR	Trading Regulatory	
TR100	Order to Trade Ratio Report	ALL MEMBER
TR102	Excessive System Usage Report	ALL MEMBER
TR160	Identifier Mapping Error	ALL MEMBER
TR161	Identifier Mapping Status	ALL MEMBER
TR162	Algo HFT Error	ALL MEMBER
TR163	Algo HFT Status	ALL MEMBER
TT	Entitlement and Security	

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Report	Long Name	Receiver
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 70.3.3.3 CONFIG\_DATE 2019-02-06 08:08

## 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

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

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ML Report Descriptions		Pa	ge 3
partLngName	m	Participant Long Name	
<u>cb042Grp1</u> , repeated 1 variable times:	***	Tartelpant Long I value	
cb042KeyGrp1			
businessUnitGrp			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
<u>cb042Grp2</u> , repeated 1 variable times:		20 140	
cb042KeyGrp2			
exchCurrTypCod	m	Trading Currency	
exchRat	m	Exchange Rate	
currTypCod	m	Billing Currency	
<u>cb042Grp3</u> , repeated 1 variable times:		<b>6</b> - 1	
cb042KeyGrp3			
acctTypGrp	m	Ac	
<u>cb042Grp4</u> , 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) i EUR:	n
sumCurrOrdrVol	m		
sumMembTranFee	m	Total Fees Per Exchange Member:	
sumMembOrdrVol	m	Total Volume Per Exchange Member	:

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sum Memb Ordr Qty

m Total Number Of Orders Per Exchange Member:

# **Text Report Structure**

Participant	Participant I	ong Name					
XXXXX XXXXX	XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXX				
BU BU Long Name BU Identifier			dentifier				
XXXXXXXX XXXXXXXX	XXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XX	999999			
Trading Currency	Exchange Rate					strumer	nt
	9999999.999999999					XXXXXX	XX XXXXXXXXXXX
Order No	VNo FeeTyp	FeeTypNam	Trader	Trad Day	DlyFeeP	er0rdr	OrderVol
XXXXXXXXXXXXXXXXXXX	XXX 999 XXX XX	XXXXXXXXXXXXX	XXXXXX	31-12-09	+999999	999.99	XXXXXXXXXXXXXXXX
Total Per Instrum	ent:				9999999	999.99	9999999999999999
Total Per Account Type: 999999999			999.99	9999999999999999			
Total Per Trading	Currency (XXX) i	n EUR:			9999999	999.99	9999999999999999
Total Fees Per Exchange Member:					9999999	999.99	
Total Volume Per	Exchange Member:						99999999999.9999
Total Number Of O	orders Per Exchang	e Member:					9999999999999

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# 4.1.2 CB050 Fee Overall Summary

Description This report shows the current and previous day's fees in the billing currency

sorted by trading currency. In addition, it shows the fees produced currently,

in the previous month and all together during the year.

This report is available only for cash markets.

Frequency Daily.

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	О	
membId	O	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
<u>cb050Grp</u> , repeated 0 variable times:		
cb050KeyGrp		
<u>participantGrp</u>		
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
cb050Grp3, repeated 1 variable times:		
cb050KeyGrp3		
acctTypGrp	m	Ac

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<u>cb050Grp4</u> , repeated 1 variable times:		
cb050KeyGrp4		
product	m	Prod
instrumentMnemonic	O	Instrument
isinCod	m	
<u>cb050Rec</u> , 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	
sum MembFee PrvDay Amnt	m	Total Fees Per Exchange Member:
sumMembFeeCrtDayAmnt	m	
sum MembFeeCrtMthAmnt	m	
sum MembFee PrvMthAmnt	m	

m

sum MembFeeYtdAmnt

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KML Report Re	eference Manual		
Production			
ML Report De	escriptions		
xt Report St	<u>ructure</u>		
ticipant	Participant Long Name		
XXXXX XXXXXXX	 XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	
BU	BU Long Name	BU Identifier	
 XXXXXX XXXXXXXXXX	·XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX 999999	
ading Currency Bil	ling Currency		
XXX	XXX		

Ac Prod Instrument

Total Trans Fees Per Instrument:

Total Fees Per Exchange Member:

Total Fees Per Trading Currency(XXX) in EUR:

Total Fees Per Account:

FeeTyp FeeTypNam FeePrevDayAmnt FeeCrtDayAmnt FeeCrtMthBal FeePrvMthBal FeeYtdBal

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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.

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

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10000 2 4 11 11 11 11		
<u>cb060Grp3</u> , repeated 1 variable times:		
cb060KeyGrp3		A .
acctTypGrp	m	Ac
<u>cb060Grp4</u> , repeated 1 variable times:		
cb060KeyGrp4		
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	O	Total All Exchange Members:
sumHseOrdrVol	0	

0

sumHseOrdrQty

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# **Text Report Structure**

Participan	: Parti	cipant Long Na	me				
XXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXX	XXXXX			
BU	BU	Long Name		BU Identifier	Trading Currency	Billing Currency	
XXXXXXXX X	 XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXX	 KX 999999	ХХХ	XXX	
Ac Pr	od Instrumer	t	ГееТур	FeeTypNam	FeeCrtMthBal	OrderVol	OrderQuant
XXX XXXXXX	 XXXXXX XXXXXXXXX	X XXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXX	999999999999999999999999999999999999999	XXXXXXXXXXXXXXXXXXX	9999999999999
Total Per	Instrument:				999999999999999999999999999999999999999	99999999999999999	999999999999
Total Per	Account:				999999999999999999999999999999999999999	99999999999999999	999999999999
Total Per '	rading Currency	(XXX) in EUR:			999999999999999999999999999999999999999	999999999999.9999	9999999999999
Total Per	Exchange Member:				999999999999999999999999999999999999999		
Total Volu	ne Per Exchange	Member:				999999999999.9999	
Total Numb	er of Orders Per	Exchange Memb	er:				9999999999999
Total All :	Exchange Members	;:			999999999999999999999999999999999999999	9999999999999999	 999999999999999.9999

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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

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	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
<u>cb062Grp</u> , repeated 0 variable times:		
cb062KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
<u>cb062Grp1</u> , repeated 1 variable times:		
cb062KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>cb062Grp2</u> , repeated 1 variable times:		
cb062KeyGrp2		
currTypCod	m	Currency
<u>cb062Grp3</u> , 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 versionNo VerNo m quoInd m Quote Trader user kindOfDepo m DepTyp **OMV** ordrMktVal m trdQty m Trades trdFeeAmnt DlyFeePerOrdr m refFeeAmnt Refund m addCrt m add. Credit sumInstQtRefAmntTotal Quote Refund/add. Credit Per Instrument: sumInstQtAddCrtm sumInstOrdrTrdFeeTotal Order Refund/add. Credit Per Instrum ment: sumInstOrdrRefAmntm sumInstOrdrAddCrt m sumInstDsRefAmntm Total DS Refund/add. Credit Per Instrument: sumInstDsAddCrtm sumMktGrpRefAmntTotal DS Refund/add. Credit Per Market m Group: sumMktGrpAddCrt<u>sumMembExchFeeGrp</u>, repeated 1 ... variable times: <u>sumMembExchFeeRec</u>, repeated 1 ... variable times:

currTypCod (XML only)

sumMembExcRefAmntTotal Per Exchange Member in EUR: o

sumMembExcAddCrt o

7 Release 7.0	Vors. 70.2.2.3
ML Report Reference Manual	Vers. 70.3.3.3
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<u>Cext Report Structure</u>	
articipant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
urrency MktGrp	
XXX XXXXXXXX	
Prod Instrument	
XXXXXXXXXX XXXXXXXXX XXXXXXXXXXXXXXXXX	
OrdrNo VerNo Quote Trader DepTyp OMV Trades DlyFeePerOrdr Ref add. Credit	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
otal Quote Refund/add. Credit Per Instrument:	+999999999999999999999
+99999999999999999999999999999999999999	
otal Order Refund/add. Credit Per Instrument: +999999999999999999999999999999999999	+999999999999999999
+999999999.99	
otal DS Refund/add. Credit Per Instrument:	+9999999999.99
+99999999999999999999999999999999999999	
otal DS Refund/add. Credit Per Market Group:	+999999999.99
+999999999.99	

+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	<u>M/O</u>	<b>Text Report Heading</b>
<u>cb068</u>		
<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	m	Participant
partLngName	m	Participant Long Name
<u>cb068Grp1</u> , repeated 0 variable times:		
cb068KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb068Grp1Inst, repeated 0 variable times:		
dscr1	m	

cb068InstRec, repeated 0 ... variable times:

 $instrument \\ Mnemonic$ 

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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	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument MktGrp Ac Ordr Quo Tot	
XXXXXXXXX XXXXXXXX XXX 9,999,999,999,999	
Total: 9,999,999,999,999,999,999,999,999,999	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Session Ordr Quo Tot	
 999999999	
Total: 9,999,999,999,999,999,999,999,999	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trader NoOfTrn Instrument MktGrp Ac Trn	
XXXXXXXXXXX 999,999,399 XXXXXXXXXXXXXXXX	
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 **Trades Count** trdCnt m trdVolm Traded Volume <u>cb069UserGrp</u>, repeated 1 ... variable times: cb069UserKeyGrp userId1 User m cb069UserRec, repeated 1 ... variable times: product m Product limType Limit Type m **Transactions Count** txnCnt m orderVol Ordered Volume m Orders Count ordersCnt m trdCnt **Trades Count** m

trdVol

Traded Volume

m

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# **Text Report Structure**

Participan	nt Par	rticipant Long Name	!				
XXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX				
Prod		Transactions Count				Traded Volum	e
XXXXXXXXX	XXX XXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			XXXXXXXXXXXX	- X
BU	I	BU Long Name	BU Identif	ier			
XXXXXXXX X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX 999	999			
Session	Product I	Limit Type Transact	ions Count Ordere	d Volume Ord	ers Count Tra	des Count Tr	aded Volume
999999999	XXXXXXXXXXX	XXXXXXXXX	99,999,999 XXXXXXX	XXXXXXXXX 999	9999999999 999	9999999999 XX	XXXXXXXXXX
User	Product	Limit Type Transa	ctions Count Orde	red Volume O	rders Count T	rades Count	Traded Volume
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XXXXXXXXX	999,999,999 XXXXX	:XXXXXXXXXXXX 9	9999999999999999	999999999999	XXXXXXXXXXXX

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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.

This report is available only for cash markets.

Frequency Monthly.

etiUnRebFee

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<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
cb080Grp1, 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
etiCmlVol	0	Cumulated Vol

o

Unrebated Fee

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rebPrc Reb in % o etiFeeReb ETI Rebate o etiFeeAftRebFee after Reb o feeAdj Adjustment Type o fee AmntAmount 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

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Text Report Structure		
Participant Long Name		
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	
BU Long Name	BU Identifier	
	 KX 999999	
Billing Currency		
XXX		
Fees:		
FeeTyp FeeTypNam	Amount	
XXX XXXXXXXXXXXXXX	999999999999999999999999999999999999999	
Total Fees:	999999999999999999999999999999999999999	
Rebates/Refunds:		
ETI/NP Rebate Details:		
Cumulated Vol Unrebated Fee Reb in % ETI Re	ebate Fee after Reb	
 999999999999999 99999999999,99 999,9999 -99999	 999999.99 99999999999999999	
FeeTyp FeeTypNam	Amount	
XXX XXXXXXXXXXXXXX	 -999999999999999999999999999999	
Total Rebate/Refund:	-99999999999999999999999999999999999999	
Connections:		
FeeTyp FeeTypNam	Amount	
XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 -999999999999999999999999999999	

999999999999.99

Total Connections:

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Manual Fee Adjustments:

.....

ГееТур	FeeTypNam	Adjustment Type	Amount
999 X	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-999999999999.99
Total Ma	nual Fee Adjust	ments:	-99999999999999999999999999999999999999
T∩+al ∩u	er All Per Excl	nange Wember:	999999999999999

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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.

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

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rd110KeyGrp3		
recTypCod	m	(XML only)
rd110Rec1, repeated 0 variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd date
updTim	m	Upd Time
prvUpdDat	0	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	0	Previous Value
audtValAfter	О	New Value
rd110Rec2, repeated 0 variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	0	PrvUpdDat
mktGrpNam	m	MktGrp
entRole	m	Role
rd110Rec3, repeated 0 variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	O	PrvUpdDat
tesType	m	TES Type
tesEligibility	m	TES Eligibility
totUserUpdCodAdd	0	Total User Add
totUserUpdCodChg	0	Total User Change
totUserUpdCodDel	0	Total User Delete
otBUUpdCodAdd	m	Total Business Unit Add
otBUUpdCodChg	m	Total Business Unit Chang
otBUUpdCodDel	m	Total Business Unit Delete
ParticipantUpdCodAdd	O	Total Participant Add
ParticipantUpdCodChg	O	Total Participant Change
		_

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Text Report	Structure						
Participant	Participant Lon	g Name		BU	BU Long Na	me	BU Identifier
XXXXX XXXX	 XXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX XX	XXXXXX XXXXXXX	XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	999999
Trader Trader Id	l						
XXXXXX 999999	I						
-	Cod Upd date Upd Time v Value	_				Previous Value	
	XXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXX	31-12-09				XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX
SecuAdmin UpdO	Cod Upd Date Upd Time	PrvUpdDat	MktGrp		Role		
XXXXXXXXXXX XXXX	 XXX 31-12-09 23:59:59	31-12-09	XXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX		
=	Cod Upd Date Upd Time	_		-	=		
	 XXX 31-12-09 23:59:59				<del></del>		
Total User Add		99,999					
Total User Chang	ie	99,999					
Total User Delet	:e	99,999					
Total Business U	Init Add	99,999					
Total Business C	Init Change	99,999					
Total Business U	Init Delete	99,999					
Total Participar	ıt Add	99,999					
Total Participar	ıt Change	99,999					
Total Participar	nt 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

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		
		<b>C</b> .

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	usrGroup	0	Grp
	level	0	Lvl
	logNam	O	Login
	isUSFlg	0	US
	effStatus	0	EffSts
	delProtected	0	DelProt
	enableProprietaryAcct	0	Enable P Acct
	enableAgencyAcct	O	Enable A Acct
	enableMarketMakingAcct	O	Enable M Acct
	enableBESTAcct	O	Enable BEST Acct
	enableRisklessPrincipalAcct	O	Enable R Acct
	maxOrderValue	O	MaxOrdrVal
	maxOrdrQty	0	MaxOrdrQty
	userRiskGroup	0	User Risk Group
	settlAcct	O	Settl Acct
	settlLocat	O	Settl Loc
	prefSettlAcct	0	Pref Settl Acct
	prefSettlLocat	0	Pref Settl Loc
<u>r</u>	d115Grp3, repeated 0 variable times:		
	rd115KeyGrp3		
	mktGrpNam	m	MktGrp
	<u>rd115Rec2</u> , 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 Report	Reference Manual				/ers. 70.3.3.3
D 1 11					00 00 0010
Production	Descriptions				06.02.2019
AWIL Report	Descriptions				Page 61
Text Report	Structure				
_	Participant Long Name	BU	BU Long Name	BU Identif	ier
XXXXX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999
Trader Trader Id					
XXXXXX 999999					
Category	= = =	xOrdrVal 1	Enable P Acct Enable A Acc MaxOrdrQty User Risk Gro		le BEST Acct
	Settl Acct	Set	tl Loc Pref Settl Acct	Pr	ef Settl Loc
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX XXX X XXXXXXXXXXX X 9.999.	х х х			Х
			XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX	XXXXX
MktGrp					
XXXXXXXX					
Role					
XXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX				
TES Type TES Elig	gibility				
XXX X					

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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

```
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 updTim Upd Time 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 totBUUpdCodAdd m 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

3.3.3 2019 ge 64
2019
ge 64
· (XXXXXXX

T7 Release 7.0	
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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	0	Trader Id
rd125Rec, repeated 1 variable times:		
mktGrpNam	m	MktGrp
product	m	Prod
maxOrdrQty	m	MaxOrdQty
maxCalSprdQty	m	MaxCalSprdQty
maxTESQty	m	Max TES Qty
effMaxOrdrQty	m	EffMaxOrdQty
effMaxCalSprdQty	m	EffMax CalSprdQty
effMaxTESQty	m	EffMaxTESQty

# **Text Report Structure**

tot User Prod

Participant	Parti	icipant Long I	Name	BU	BU Long Name	BU	Identifier
XXXXX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXX XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	999999
Trader Trad	der Id MktGrp EffMaxTESQty	Prod	MaxOrdQty	MaxCalSprdQty	Max TES Qty	EffMaxOrdQty	EffMaxCalSprdQty
	999999 XXXXXXXX 9,999,999.9999	XXXXXXXXXXX	999,999,999.999	9 999,999,999.9999	999,999,999.9999	999,999,999.9999	999,999,999.9999
Total Assic	ned Products						99,999

**Total Assigned Products** 

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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		
participantGrp		
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
4		X X 1 500

m

Upd Time

T7 Release 7.0				
XML Report Reference Manual			Vers. 70.3.3.3	
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secuAdminCod		SecuAdmin	_	
prvUpdDat	m	PrvUpdDat		
updtFldNam	o m	Field Name		
audtValBefore	0	Previous value		
audtValAfter	0	New value		
totBUUpdCodAdd	m	totBUUpdCodAd	h	
totBUUpdCodChg	m	totBUUpdCodCh		
totBUUpdCodDel	m	totBUUpdCodDe	_	
totParticipantUpdCodAdd	O	totParticipantUpdCodAdd		
totParticipantUpdCodChg	o	totParticipantUpd		
totParticipantUpdCodDel	О	totParticipantUpdCodDel		
Text Report Structure				
Participant Participant Long Name BU	:	BU Long Name	BU Identifier Rule ID	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 K 999999 99999	
			. ,,,,,,	
UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat Field N New value	Tame	Previous value		
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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.

validityFlg

accountName

account

freeText1

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	O	
rptPrntRunDat	m	
<u>rd135Grp</u> , repeated 0 variable times:		
rd135KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
<u>rd135Grp1</u> , 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
<u>rd135Rec</u> , repeated 1 variable times:		

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XML Repo	ort Reference Manual						Vers.	70.3.3.3
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XML Repo	ort Descriptions							Page 70
	freeText2			0	Text 2			
	freeText3			O	Text 3			
	freeText4			0	Text 4			
	opnClsCod			0	0			
	clearingTakeUpMemb	er		0	TakeUpMbr			
	cooperationPartner			0	Coop Part.			
	ordOriginFirm			0	Ext.Memb.			
	beneficiary			0	Beneficiary			
totl	BURules			0	Total Defined	Rules		
Text Repo	ort Structure							
Participant	Participant Long Name		BU	1	BU Long Name	BU Ide	ntifier Rul	e ID
XXXXX X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX X	XXXXXX XXXXXX	XXXXXXXX	 KXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	999999 9	9999
Valid Ac Benefic		Text 1	Text 2	Text :	3 Text 4	O TakeUpMbr	Coop Part.	Ext.Memb.
X XX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXX	XXXX XXXXXXXXXXXXXXXXX	X X XXXXX	XXXX	XXXXXXX
Total Defined	 Rules 99999							

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#### 4.2.7 **RD140 Pre-trade Limits Maintenance - Trading Participant**

Description This report provides an overview of all changes made to pre-trade limits

> defined by the trading participant during the business day. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the

orderbook.

This report is available only for derivative markets.

Daily. Frequency

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

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uction		00.02.2019
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audtValAfter	0	New value
<u>rd140Grp2</u> , repeated 0 variable times:		
<u>rd140KeyGrp2</u>		
product	O	Product
<u>rd140Rec2</u>		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	О	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	O	Previous value
audtValAfter	О	New value
rd140Grp3, repeated 0 variable times:		
rd140KeyGrp3		
sessionId	m	Session ID
rd140Rec3, repeated 0 variable times:		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	О	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	O	Previous value
audtValAfter	O	New value
rd140Grp4, repeated 0 variable times:		
rd140KeyGrp4		
product	О	Product
rd140Rec4		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	О	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	0	Previous value
audtValAfter	0	New value
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete

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XML Report Reference Manual			Vers. 70.3.3.3
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totParticipantUpdCodAdd	0	Total Participant Add	
totParticipantUpdCodChg	o	Total Participant Change	
totParticipantUpdCodDel	О	Total Participant Delete	

T7 Release 7.0	
XML Report Reference Manual	Vers. 70.3.3.3
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Text Report Structure	
Participant	
XXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value  New value	
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X
Product UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous New value	value
XXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX
999999999  UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value  New value	
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	- X
Product UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous New value	value
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX
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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## 4.2.8 RD145 Pre-trade Limits Status - Trading Participant

Description This report lists the current status of all pre-trade limits defined by the trading

participant per business unit and session. Pre-trade limits are functional limits

on the number of open orders and quote sides stored in the orderbook.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>rd145</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
rd145Grp, repeated 0 variable times:		
rd145KeyGrp		
participant	m	Participant
rd145Grp1, repeated 1 variable times:		
rd145KeyGrp1		
businessUnit	m	Business Unit
<u>rd145Rec1</u>		
max No Book Orders Per Future Bu	0	All Futures (BU)
maxNoBookOrdersPerOptionBu	0	All Options (BU)
<u>rd145Grp2</u> , repeated 0 variable times:		
rd145KeyGrp2		
product	0	Product
<u>rd145Rec2</u>		
maxNoBookOrdersBu	0	Product Specific (BU)
<u>rd145Grp3</u> , repeated 0 variable times:		
rd145KeyGrp3		
sessionId	0	Session ID
rd145Rec3		

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maxNoBookOrdersPerFutureSesmaxNoBookOrdersPerOptionSes

All Futures (Session)  $\mathbf{o}$ All Options (Session)

rd145Grp4, repeated 0 ... variable times:

rd145KeyGrp4

product Product o

rd145Rec4

maxNoBookOrdersSes Product Specific (Session)

o

## **Text Report Structure**

Participant XXXXX Business Unit All Futures (BU) All Options (BU) -----XXXXXXX 999999 999999 Product Product Specific (BU) -----XXXXXXXXXXX 999999 Session ID All Futures (Session) All Options (Session) 99999999 999999 999999 Product Specific (Session) -----XXXXXXXXXXX 999999

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#### **RD155 Pre-trade Limits Status - Clearing Participant** 4.2.9

Description For each clearing participant, this report lists the pre-trade limits defined by

> their trading participants in existing clearing relationships. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the

orderbook.

This report is available only for derivative markets.

Daily. Frequency

Availability This report is available for clearing members only.

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

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## **Text Report Structure**

Participant

XXXXX

 Product
 Product Specific (BU)

 XXXXXXXXXXXX
 999999

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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.

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

#### 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 Product m

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instrumentSubType	0	SubType
ta113GrpRec, repeated 1 variable times:		
instrumentId	m	Instrument ID
instrumentMnemonic	0	Instrument Mnemonic
numberOfLegs	m	Legs
instrumentLegGrp, repeated 0 variable time	es:	
instrumentId	m	Leg ID
instrumentMnemonic	0	Leg Mnemonic
buyCod	0	B/S
ratio	0	Ratio
underlyingLegGrp, repeated 0 variable time	es:	
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 Releas	e 7.0							
XML Repo	ort Reference	e Manual						Vers. 70.3.3.3
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	rt Descripti	ons						Page 81
	,						_	
Toyt Reno	rt Structure							
_								
Product 1	InstType SubType							
XXXXXXXXXXX	XXXXXXX XXXXXXX							
Instrument	ID	Instrument Mnemonio	c Leg	S				
99999999999999	 9999999		XXXXXXXXXXX 9	9				
Leg ID		Leg Mnemonic	B/S	Ratio				
99999999999999	 9999999	·····	XXXXXXXXXXX	 X 999				
Und Prod	Und Leg ID	Und	Leg Mnemonic	B/2	S Ratio	undLegPrice		
XXXXXXXXXXXX 9	99999999999999999	9999 XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX XX	XX 999	+9999.99999		
	FlxCo	ontract	Syn	P				

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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.

instrumentId

## XML Report Structure

## M/O Text Report Heading

ANIE Report Structure	111/0	Text Report Headin
<u>ta114</u>		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
tall4Grp, repeated 0 variable times:		
ta114KeyGrp		
product	m	Product
nextTradDat	m	Next Trading Date
prodHistoryGrp, repeated 1 variable times:		
prodTradDat	m	Prod Date
defaultClearingPriceOffset	m	Default Offset
vegaUnit	m	VegaUn
annualisationFactor	m	Ann
secuLstClsPrc	m	UndClsPrc
ovnRat	m	OvnRat
prodManual	m	PM
<u>InstGrpRec</u> , repeated 0 variable times:		
<u>instKeyGrp</u>		

m

Instrument ID

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

## **Text Report Structure**

<u>1ext Report Structure</u>							
Product Next Trading Date	1						
XXXXXXXXXXXX 31-12-09							
Prod Date Default Offset Vega	Un Ann UndClsPrc	OvnRat PM					
31-12-09 999999.999999 99999	9999 999 9,999.99999+	+99.9999 X					
Instrument ID	Instrument Mnemonic	Ez	xpiration Date				
9999999999999999999999 XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	31-12-09				
Inst Date Price Offset Tday I Sett Vol Settlement	-	Vol Realised	d Var Rea Vol	UndPrc	expRat	DiscFactor	ARMVM
31-12-09 999999.999999 9999 9 999.99 999999		9.99 999999.9	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

	112/ 0	10.11 110 011 1100001115
ta115		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
ta115Grp, repeated 0 variable times:		
ta115KeyGrp		
product	m	Product
nextBusDate	m	Next Business Date
ta115ProductRec, repeated 1 variable times:		
prodBusDate	0	Prod Date
annualisationFactor	m	Ann
businessDayOffset	m	BDO
daySettlDate	m	Settl Date

Froduction  XML Report Descriptions  fundingRate dailyFunding accruedFunding m Day Funding accruedFunding m Acc Funding distributionIndex m Distri Index dailyDistribution m Day Distribu accruedDistribution m Day Distribu accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor tallSInstrumentGrp, repeated 0 variable times: instKeyGrp instrumentd m Instrument ID instrumentMnemonic expDat tallSInstrumentRec, repeated 1 variable times: instBusDate expSettIDate daysToMaturity m DMat prelimUnderlying finalUnderlying m Final Underlying finalUnderlying m Final Underlying settlSpread settlBasis settlClgPre m Settl Basis settlClgPre  Text Report Structure  Product Next Business Date  LIMINIMARIANA  LIMINIMARIANA  LIMINIMARIANA  LIMINIMARIANA  LIMINIMARIANA  Distribution becomes the supplies and payson suppose su	XML Report Reference Manual		Vers. 70.3.3
fundingRate m Funding Rate dailyFunding m Day Funding accruedFunding m Acc Funding distributionIndex m Distri Index dailyDistribution m Day Distribu accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor o R-Factor tall 5InstrumentGrp, repeated 0 variable times: instKeyGrp instrumentMnemonic o Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date  tall 5InstrumentRec, repeated 1 variable times: instBusDate o Inst Date expSettlDate m ExpS Date daysToMaturity m DMat prelimUnderlying m Prelim Underlying finalUnderlying m Prelim Underlying finalUnderlying m Final Underlying settlSpread m Settl Spread settlBasis m Settl Basis settlClgPre m Settl Price  Text Report Structure  Product Next Business Date  LEXEXIORATION 131-12-19  Prod Date Ann 800 Settl Date FD Finding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  S1-12-109 1999 -999 131-12-09 99 -9999999999999999999999999999999	·		
fundingRate m Funding Rate dailyFunding m Day Funding accruedFunding m Acc Funding distributionIndex m Distri Index dailyDistribution m Day Distribu accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor o R-Factor  tall \$InstrumentGrp. repeated 0 variable times: instKeyGrp instrumentMnemonic o Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date  tall \$InstrumentRec, 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  Lintrument ID Instrument Mnemonic Expiration Date  Instrument ID Instrument Mnemonic Expiration Date	Production		06.02.201
dailyFunding m Day Funding m Acc Funding distributionIndex m Distri Index dailyDistribution m Day Distribu accruedDistribution m Day Distribu accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor o R-Factor  1115InstrumentGrp, repeated 0 variable times:  1115InstrumentId m Instrument ID instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date tall5InstrumentRec, repeated 1 variable times:  1115InstrumentRec, repeated 1 variable times:  1115InstrumentRec, repeated 1 variable times:  1115InstrumentRec o Inst Date expS Date daysToMaturity m DMat prelimUnderlying m Prelim Underlying finalUnderlying m Prelim Underlying settlSpread m Settl Spread settlBasis m Settl Basis settlClgPrc m Settl Price  Text Report Structure  Product Rext Business Date  111-12-09 999 +99 31-12-09 39 +999999, 999999 +999999, 999999, 999999, 999999, 999999, 999999	XML Report Descriptions		Page 8
dailyFunding m Day Funding m Acc Funding distributionIndex m Distri Index dailyDistribution m Day Distribu accruedDistribution m Day Distribu accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor o R-Factor  1115InstrumentGrp, repeated 0 variable times:  1115InstrumentId m Instrument ID instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date tall5InstrumentRec, repeated 1 variable times:  1115InstrumentRec, repeated 1 variable times:  1115InstrumentRec, repeated 1 variable times:  1115InstrumentRec o Inst Date expS Date daysToMaturity m DMat prelimUnderlying m Prelim Underlying finalUnderlying m Prelim Underlying settlSpread m Settl Spread settlBasis m Settl Basis settlClgPrc m Settl Price  Text Report Structure  Product Rext Business Date  111-12-09 999 +99 31-12-09 39 +999999, 999999 +999999, 999999, 999999, 999999, 999999, 999999			
accruedFunding m Acc Funding distributionIndex m Distri Index dailyDistribution m Day Distribu accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor o R-Factor  tallSInstrumentGrp, repeated 0 variable times: instKeyGrp instrumentId m Instrument ID instrument Mnemonic o Instrument Mnemonic expDat m Expiration Date  tallSInstrumentRec, repeated 1 variable times: instBusDate o Inst Date expSettIDate m ExpS Date daysToMaturity m DMat prelimUnderlying m Prelim Underlying finalUnderlying m Final Underlying finalUnderlying m SettI Spread settIBasis m SettI Basis settIClgPre m SettI Price  Text Report Structure  Product Next Business Date	fundingRate	m	Funding Rate
distributionIndex dailyDistribution accruedDistribution accruedDistribut accruedDistribution acc	dailyFunding	m	Day Funding
dailyDistribution m Day Distribu accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor o R-Factor  talliSInstrumentGrp, repeated 0 variable times: instKeyGrp instrumentId m Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date  talliSInstrumentRec, repeated 1 variable times: instBusDate o Inst Date expSettIDate m ExpS Date daysToMaturity m DMat prelimUnderlying m Prelim Underlying finalUnderlying m Final Underlying settISpread m Settl Spread settIBasis m Settl Basis settIClgPrc m Settl Price  Text Report Structure  Product Next Business Date	accruedFunding	m	Acc Funding
accruedDistribution m Acc Distribu underlyingClose m Under Close rFactor o R-Factor  tal 15InstrumentGrp, repeated 0 variable times: instKeyGrp instrumentId m Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date  tal 15InstrumentRec, repeated 1 variable times: instBusDate o Inst Date expSettlDate m ExpS Date daysToMaturity m DMat prelimUnderlying m Prelim Underlying final Underlying m Final Underlying settSpread m Settl Spread settlBasis m Settl Basis settlClgPrc m Settl Price  Text Report Structure  Product Next Business Date  **EXXXXXXXXXXX 31-12-09 Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  Instrument ID Instrument Mnemonic Expiration Date	distributionIndex	m	Distri Index
underlyingClose rFactor o R-Factor  tal15InstrumentGrp, repeated 0 variable times: instKeyGrp instrumentId instrumentMnemonic expDat m Expiration Date  tal15InstrumentRec, repeated 1 variable times: instBusDate expSettlDate daysToMaturity m DMat prelimUnderlying m Final Underlying finalUnderlying m Final Underlying settlSpread settlBasis settlClgPre m Settl Basis settlClgPre  Text Report Structure  Product Next Business Date	dailyDistribution	m	Day Distribu
rFactor o R-Factor  tal15InstrumentGrp, repeated 0 variable times: instKeyGrp instrumentId m Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date  tal15InstrumentRec, 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 settlClgPre m Settl Price  Text Report Structure  Product Next Business Date	accruedDistribution	m	Acc Distribu
instKeyGrp instrumentId m Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date tall5InstrumentRec, 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	underlyingClose	m	Under Close
instKeyGrp instrumentId m Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date  tal15InstrumentRec, 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	rFactor	0	R-Factor
instrumentId m Instrument ID instrumentMnemonic o Instrument Mnemonic expDat m Expiration Date  tal15InstrumentRec, 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  CXXXXXXXXXXXX 31-12-09 Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  31-12-09 999 +99 31-12-09 99 +9999999 ,999999 +9999999 ,999999 +9999999 ,999999 +9999999 ,999999 +9999999 ,999999 +9999999 ,999999 +9999999 ,999999 +9999999 ,999999 +9999999 ,999999 +999999 ,999999 ,999999 ,999999 ,999999 ,999999	ta115InstrumentGrp, repeated 0 variable	e times:	
instrumentMnemonic expDat m Expiration Date  tal15InstrumentRec, repeated 1 variable times: instBusDate expSettlDate expSettlDate daysToMaturity m DMat prelimUnderlying m Prelim Underlying finalUnderlying settlSpread settlBasis settlClgPrc m Settl Basis settlClgPrc m Settl Price  Text Report Structure  Product Next Business Date  EXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	instKeyGrp		
expDat m Expiration Date  tal15InstrumentRec, 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 settlClgPre m Settl Price  Text Report Structure  Product Next Business Date  CXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	instrumentId	m	Instrument ID
tal15InstrumentRec, repeated 1 variable times: instBusDate  expSettlDate  daysToMaturity  m  DMat  prelimUnderlying  finalUnderlying  finalUnderlying  settlSpread  settlBasis  settlClgPrc  m  Settl Basis  settlClgPrc  m  Settl Price   Text Report Structure  Product  Next Business Date  Did Date Ann BDO Settl Date FD Funding Rate  Under Close  R-Factor  Dinder Close  R-Factor  Instrument ID  Instrument Mnemonic  Expiration Date	instrumentMnemonic	0	Instrument Mnemonic
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  CXXXXXXXXXXX 31-12-09  Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  S1-12-09 999 +99 31-12-09 99 +99999999999999999999999999999999	expDat	m	Expiration 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  Fext Report Structure  Product Next Business Date  Product Next Business Date  Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  11-12-09 999 +99 31-12-09 99 +999999,999999 +999999 +999999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,999999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,99999 +999999,999999 +999999,999999 +999999,99999 +999999 +999999 +999999 +999999 +999999	ta115InstrumentRec, repeated 1 varia	able times:	
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  ***********************************	instBusDate	0	Inst Date
prelimUnderlying m Final Underlying settlSpread m Settl Spread settlBasis m Settl Basis settlClgPrc m Settl Price  Fext Report Structure  Product Next Business Date  CXXXXXXXXXX 31-12-09  Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  Settl Date FD Funding Rate Day Funding Distri Index Day Distribu Distrib	expSettlDate	m	ExpS Date
finalUnderlying m Settl Spread settlSpread m Settl Basis settlClgPrc m Settl Price  Text Report Structure  Product Next Business Date  **CXXXXXXXXXXX 31-12-09**  Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  31-12-09 999 +99 31-12-09 99 +999999 +999999 +999999 +999999 +999999	daysToMaturity	m	DMat
settlSpread settlBasis settlClgPrc m Settl Basis settlClgPrc m Settl Price  Frext Report Structure  Product Next Business Date  Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  B1-12-09 999 +99 31-12-09 99 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999  Instrument ID Instrument Mnemonic Expiration Date	prelimUnderlying	m	Prelim Underlying
settlClgPrc m Settl Basis settlClgPrc m Settl Price  Text Report Structure  Product Next Business Date  EXXXXXXXXXXXX 31-12-09  Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu Under Close R-Factor  31-12-09 999 +99 31-12-09 99 +999999,999999 +99999999	finalUnderlying	m	Final Underlying
Settl ClgPrc   m   Settl Price	settlSpread	m	Settl Spread
Text Report Structure           Product         Next Business Date           CXXXXXXXXXXX         31-12-09           Prod Date Ann BDO Settl Date FD Funding Rate         Day Funding         Acc Funding         Distribu         Distribu         Acc Distribu           Under Close         R-Factor           31-12-09         999 +99         31-12-09         99 +999999,999999 +999999,999999 +999999,999999 +999999,999999 +999999,999999 +999999,999999 +999999,999999 +999999,999999           Instrument ID         Instrument Mnemonic         Expiration Date	settlBasis	m	Settl Basis
Product Next Business Date	settlClgPrc	m	Settl Price
Product Next Business Date	Text Report Structure		
Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu  Under Close R-Factor  31-12-09 999 +99 31-12-09 99 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +99999999	Product Next Business Date		
Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Distri Index Day Distribu Acc Distribu  Under Close R-Factor  31-12-09 999 +99 31-12-09 99 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +99999999			
Under Close R-Factor	XXXXXXXXXXX 31-12-09		
+9999.99999999 9999.999999999  Instrument ID Instrument Mnemonic Expiration Date		g Acc Funding	Distri Index Day Distribu Acc Distribu
		 999 +999999.999999	+999999.999999 +9999999.999999 +9999999.999999
	Instrument ID Instrument Mnemonic	Expiration Dat	2
99999999999999999			

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

# ta116 rptHdr

exchNam m envText rptCod m rptNam m rptFlexKey o membId 0 membLglNamo rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m

 $\underline{\text{ta}116\text{Grp}}$ , repeated  $0\dots$  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**

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#### 4.4 TC Order and Quote Maintenance

#### 4.4.1 **TC230 Cross and Quote Requests**

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

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

Reports are grouped per Business Unit, Trader and Request Type and sorted

per Product, Instrument Type, Instrument ID and Request Time.

This report is available only for cash markets.

Frequency Daily.

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
                                                          BU Identifier
           businessUnitId
                                                    m
       tc230Grp2, repeated 1 ... variable times:
         tc230KeyGrp2
                                                          Trader
```

m

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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 L	ong Name		BU	BU Lo	ng Nan	ne	BU	Identifier	Trader	Туре
XXXXX	XXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXX X	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXX		999999	XXXXXX	XXX
Product	InstType	Instrumen	t Id	Instrument	Mnemonio	Time	B/S	Quantity				
XXXXXXXXXXX	XXXXXXXX	999999999999	99999999	XXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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.

Frequency Daily.

tc540KeyGrp3

Availability This report is available for all members.

```
XML Report Structure
                                                    M/O Text Report Heading
<u>tc540</u>
  rptHdr
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
    rptFlexKey
    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
         businessUnitGrp
           businessUnit
                                                          BU
                                                    m
           busUntLngName
                                                          BU Long Name
                                                    m
           businessUnitId
                                                    m
                                                          BU Identifier
         sessionId
                                                          Session
                                                    m
       tc540Grp2, repeated 1 ... variable times:
         tc540KeyGrp2
                                                          Trader
           user
                                                    m
         tc540Grp3, repeated 1 ... variable times:
```

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on		
ort Descriptions		
<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	Curr
tc540Rec, repeated 1 variable times:		
time18	m	Time
exchangeOrderId	o	Order ID
versionNo	o	Version No
clientIdentifier	o	Client Identifier
investIdentifier	О	Invest Identifier
investQualifier	О	Invest Qualifier
execIdentifier	О	Exec Identifier
execQualifier	О	Exec Qualifier
liqProvActivity	О	LiqProvActivity
regOrderEvent	o	RegOrderEvent
activity	m	Act
reason	m	Reas
buyCod	O	В
ordrTyp	O	Тур
ordrQty	O	Size
initDispQty	О	InitialDisplayQty
randLowQty	О	RandomLowQty
randHighQty	O	RandomHighQty
limOrdrPrc	О	LimPric
stopPrice	О	TrgPrc
trailStopAbsPrice	О	TrailingStopAbsPrice
trailStopPricePct	О	TrailingStopPricePct
execQty	О	ExecQty
execPrc	0	ExecPrc
volDiscPrc	0	VDO Prc
bestExecution	0	Best Execution

Match Type

StepID

Item

P/F

o

o

o

o

matchType

matchStep

dealItem

ordrPrtFilCod

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triggered	O	Trg
inactivated	O	I
pendingDeletion	O	D
persistent	O	P
tradingRestriction	0	Res
entryDate	0	Entry Date
entryTime	O	Entry Time
priorityDate	0	Priority Date
priorityTime	0	Priority Time
timeValidity	0	Exp
expiryDate	0	Expiry Date
userOrdrNum	0	UsrOrdrNmbr
freeText2	0	Text 2
text	0	Text
businessUnit	0	BU Obo
enteringUser	0	Trader Obo
clientRef	О	ClientRef
tradingCapacity	m	TC
tradeEnrichmentRuleId	О	RuleId
fixClOrdId	O	FixClOrdId
MatchInstCrossId	O	SMP-ID

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Text Rep	ort Structure	
Participant	Participant Long Name BU BU Long Name BU Ider Trader	tifier Session
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 999999999
Product	InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name Curr	
XXXXXXXXXXXX	X XXXXXXXX 9999999999999999 XXXXXXXXXX	
Time	RandomLowQty RandomHighQty LimPric TrgPrc TrailingStopAbsPrice TrailingSto ExecQty ExecPrc VDO Prc Best Execution Match Type StepID Res Entry Date Entry Time Priority Date Priority Time Exp Expiry Date UsrOrdr	dize InitialDisplayQty pPricePct     Item P/F Trg I D P
XXXXXXXXXXX	XXXXX X XXXXX X XXXXX XXXXXXXXXXXXXXXX	9999.99 9999999 X XXX X X XXXXXXXXX XXXXXXXXX

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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:		
tc545KeyGrp3		
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	0	Instrument Name
tc545Rec, repeated 1 variable times	s:	
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	0	В
tesDescription	0	Description
execPrc	0	Price
exchRat	0	ExchRat
closTime	0	Clos Time
entryTime	m	Entry Time
execTime	0	Exec Time
settlDat	0	Settlement Date
eventId	0	Neg Ev ID
dealId	0	Deal ID
<u>onBehalfGrp</u>		
businessUnit	0	BU Obo
busUntLngName	0	BU Obo Long Name
enteringUser	0	Trader Obo
tc545SideGrp, repeated 1 variab	le times:	
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader

Sts

m

sideStatus

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approvalTime	0	Appr Time
tc545SideClearingInfo		
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
tradingCapacity	0	TC
freeText1	0	Text 1
freeText2	0	Text 2
freeText4	O	Text 4

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User	
XXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wkin Instrument Name	nNo
XXXXXXXXXXX XXXXXXXX 99999999999999999	XXXXX
Time TES ID Type Act Initiator User B Description Price Clos Time Entry Time Exec Time Settlement Date Neg Ev I Deal ID BU Obo BU Obo Long Name Trader Obo	D
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 9999999
Side ID Size B/S Bus Unit Trader Sts Appr Time Client Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity RegOrderEve Text 2 Text 4	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

T7 Release 7.0	
XML Report Reference Manual	Vers. 70.3.3.3
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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 o ExecQty
volDiscPrc o VDO Prc

bestExecution o Best Execution

triggered o Trg
persistent o P
tradingRestriction o Res

entryDate m Entry Date
entryTime m Entry Time
priorityDate m Priority Date
priorityTime m Prority Time
timeValidity m Exp

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
expiryDate o Expiry Date userOrdrNum o UsrOrdrNmbr freeText2 o Text 2 text o Text tradingCapacity m TC clientRef o ClientRef sessionId m Session fixClOrdId o FixClOrdId MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openBuyVolume m Total Open Buy openSellOrders m Total Open Sell openSellVolume m Total Open Sell Text Report Structure  Participant Participant Long Name BU BU Long Name  ***XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Vers. 70.3.3.3
expiryDate o Expiry Date userOrdrNum o UsrOrdrNmbr freeText2 o Text 2 text o Text tradingCapacity m TC clientRef o ClientRef sessionId m Session fixClOrdId o FixClOrdId MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openBuyVolume m Total Open Buy openSellOrders m Total Open Sell openSellVolume m Total Open Sell Text Report Structure  Participant Participant Long Name BU BU Long Name  ***XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
expiryDate userOrdrNum o UsrOrdrNmbr freeText2 text o Text 2 text tradingCapacity m TC clientRef o ClientRef sessionId m Session fixClOrdId MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openSellOrders openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name  EU  EU  EU  EXTENDED  DIVID  DIVID	06.02.2019
userOrdrNum freeText2 o Text 2 text o Text tradingCapacity m TC clientRef sessionId m Session fixClOrdId MatchInstCrossId openBuyOrders openBuyVolume openSellOrders openSellVolume m Total Open Buy openSellVolume m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name    BU BU Long Name   XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	Page 100
userOrdrNum freeText2 o Text 2 text o Text tradingCapacity m TC clientRef sessionId m Session fixClOrdId MatchInstCrossId openBuyOrders openBuyVolume openSellOrders openSellVolume m Total Open Buy openSellVolume m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name    BU BU Long Name   XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
freeText2 o Text  text o Text  tradingCapacity m TC  clientRef o ClientRef  sessionId m Session  fixClOrdId o FixClOrdId  MatchInstCrossId o SMP-ID  openBuyOrders m Total Open Buy  openBuyVolume m Total Open Buy  openSellOrders m Total Open Sell  openSellVolume m Total Open Sell  openSellVolume b Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
text tradingCapacity m TC clientRef o ClientRef sessionId m Session fixClOrdId o FixClOrdId MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openBuyVolume m Total Open Buy openSellOrders m Total Open Sell openSellVolume m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
tradingCapacity m TC clientRef o ClientRef sessionId m Session fixClOrdId o FixClOrdId MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openBuyVolume m Total Open Buy openSellOrders m Total Open Sell openSellVolume m Total Open Sell openSellVolume b Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
clientRef sessionId m Session fixClOrdId o FixClOrdId MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openBuyVolume openSellOrders openSellVolume m Total Open Sell openSellVolume m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
sessionId m Session fixClOrdId o FixClOrdId MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openBuyVolume m Total Open Buy openSellOrders m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
fixClOrdId  MatchInstCrossId  o SMP-ID  openBuyOrders  m Total Open Buy  openBuyVolume  openSellOrders  openSellVolume  m Total Open Sell  openSellVolume  m Total Open Sell  Open Sell  Text Report Structure  Participant  Participant Long Name  BU  BU Long Name  XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
MatchInstCrossId o SMP-ID openBuyOrders m Total Open Buy openBuyVolume m Total Open Buy openSellOrders m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
openBuyVolume m Total Open Buy openSellOrders m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
openSellOrders m Total Open Buy openSellVolume m Total Open Sell openSellVolume m Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
openSellOrders m Total Open Sell  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Volume
Product InstType Instrument Id Instrument Mnemonic isinCod Instrument Name Currency  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod Instrument Name Currency  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	BU Identifier Trader
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	xxx 999999 xxxxxx wknNo
LiqProvActivity B Typ Size InitialDisplayQty RandomLowQty TrgPrc TrailingStopAbsPrice TrailingStopPricePct ExecQty VDO Entry Date Entry Time Priority Date Prority Time Exp Expiry Dat Text TC ClientRef Session FixClOrdId SMP-I	XXXXXXX
	RandomHighQty LimPrc Prc Best Execution Trg P Res e UsrOrdrNmbr Text 2
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999.9999 9999.99999+ 99+ XXXXX XXXX XXXXXXXXXXXXXXXXXX
Total Open Buy Orders 999,999,999	
Total Open Buy Volume 999,999,999,9999	
Total Open Sell Orders 999,999,999	
Total Open Sell Volume 999,999,999,999	

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## 4.4.5 TC810 T7 Daily Trade Confirmation

Description This report contains an inventory of all trades matched by a market participant

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

StlIdLoc

StlCurr

m

o

instrument and account and per product at the end of the report.

This report is available only for cash markets.

Frequency Daily.

settlLocat

settlCurr

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		
<u>participantGrp</u>		
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	О	CCP Clearing Member
settlAcct	m	StlIdAct

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```
tc810Grp2, repeated 1 ... variable times:
  tc810KeyGrp2
                                                     Trader
    user
                                              m
  tc810Grp3, repeated 1 ... variable times:
    tc810KeyGrp3
      product
                                              m
                                                     Product
    tc810Grp4, repeated 1 ... variable times:
      tc810KeyGrp4
         <u>instrumentGrp</u>
                                                     Product
           product
                                              m
           instrument Type \\
                                                     InstType
                                              \mathbf{m}
           instrumentId
                                                     Instrument Id
                                              m
           instrumentMnemonic
                                                     Instrument Mnemonic
                                              o
           isinCod
                                                     isinCod
                                              O
           wknNo
                                                     wknNo
                                              o
           instNam
                                                     Instrument Name
                                              o
      tc810Rec, repeated 1 ... variable times:
         time18
                                                     Time
                                              m
         tradeType
                                              m
                                                     Type
                                                     Event
         matchEvent
                                              o
         matchStep
                                                     Step
                                              m
         matchDeal
                                                     Deal
                                              m
         parentDeal
                                                     Parent Deal
                                              o
         dealItem
                                              m
                                                     Item
                                                     TradeNo
         tradeNumber
                                                     OrdrNo
         exchangeOrderId
                                              o
         versionNo
                                                     Version No
                                              o
         acctTypGrp
                                                     Account
                                              m
         sideLiquidityInd
                                                     Side Liquidity Indicator
                                              o
         buyCod
                                              m
         ordrPrtFilCod
                                                     P/F
                                              o
         execQty
                                              m
                                                     ExecQty
         execPrc
                                              m
                                                     Prc
         volDiscPrc
                                                     VDO Prc
                                              o
         ordrTyp
                                                     Typ
         tesType
                                                     TES
                                              \mathbf{o}
         limOrdrPrc
                                                     LimPrc
                                              O
         timeValidity
                                                     Exp
                                              O
         tradingRestriction
                                              o
                                                     Res
```

Exchange Rate

o

exchRat

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		•	
	settlAmnt	0	StlAmt
	settlDat	m	StlDat
	accrIntAmount	О	Accr Int Amount
	accrIntDay	0	Accr Int Day
	ctpyStlIdLoc	0	CtpyStlLoc
	ctrPtyId	0	Ctpy
	ctpyStlIdAct	0	CtpyAct
	dwzNo	O	(XML only)
	userOrdrNum	0	UsrOrdrNmbr
	freeText2	0	Text 2
	text	0	Text
	tvtic	0	TradingVenueTransactionIdentification-
			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)
sumPa	artTotBuyOrdr	m	Trader Total Instruments Bought
sumPa	artTotSellOrdr	m	Trader Total Instruments Sold
sumT	ESVolBuy	m	Trader Total Buy Qty TES Trades
sumT	ESVolSell	m	Trader Total Sell Qty TES Trades
sumMen	nbTotBuyOrdr	m	Member Total Instruments Bought per BU
			· <del>-</del>

m

sum Memb Tot Sell Ordr

Member Total Instruments Sold per BU

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XML Report Description	ns Page 104
Text Report Structure	
Participant Participa	; Long Name
XXXXX XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
BU Long StlIdAct	Name BU Identifier Clearing Member CCP Clearing Member StlIdLoc StlCurr
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trader	
XXXXXX	
Product	
XXXXXXXXXXX	
Product InstType Instr Instrument Name	ment Id Instrument Mnemonic isinCod wknNo
XXXXXXXXXXX XXXXXXXX 99999999 XXXXXXXXXX	
Account Si Exchan CtpyAct TradingVen	Step Deal Parent Deal Item TradeNo OrdrNo Version No e Liquidity Indicator B P/F ExecQty Prc VDO Prc Typ TES LimPrc Exp Res e Rate StlAmt StlDat Accr Int Amount Accr Int Day CtpyStlLoc Ctpy UsrOrdrNmbr Text 2 Text eTransactionIdentificationCode Liquidity Provision Activity RiskReduction Execution Qualifier Execution ID Investment Qualifier Investment ID BU Obo
XXX XX 9999999.99 XXXXXXXXXX XXXXXXXXXX	799 999999999 999999999 999999999 999999
Trader Total Instruments Bough	999,999,9999
Trader Total Instruments Sold	999,999,9999
Trader Total Buy Qty TES Trade	999,999,999
Trader Total Sell Qty TES Trad	

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Member Total Instruments Bought per BU 999,999,999,999.9999

Member Total Instruments Sold per BU 999,999,999,999.9999

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## **4.4.6** 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

user

tc812Grp3, repeated 1 ... variable times:

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>tc812</u>		
<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		
<u>participantGrp</u>		
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		

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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

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader	
XXXXXX	
Product	
XXXXXXXXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wkn Instrument Name	ıNo
XXXXXXXXXXX XXXXXXXX 99999999999999999	XXXX
Time Type Order ID Version No SMP-ID B Smp Deleted Qty Deleted Qty Exp Res ClMbr Customer UsrOrdrNmbr Text TC	Trade Prc Typ LimPrc
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99999+ XXX 9999.99999+
Total Buy Prevented Self-Matches 999,999,999 999,999,999	

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

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#### 4.4.7 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 <u>rptHdr</u> 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 <u>instrumentGrp</u> Product product m

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

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aggressor		Aggressor	
numberOfBuy		Nb Buy	
numberOfSell		Nb Sell	
execQty	m	Quantity	
execPrc	m	Trade Price	
accumQty	0	AccumQty	
highPrc	0	Higher Price	
lowPrc	0	Lower Price	
Text Report Structure			
Product InstType Instrument Id Instrument Name	Instrument Mnemonic	isinCod wknNo	
XXXXXXXXXXX XXXXXXXX 99999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXX XXXXXXXX	
MatchStep Time Type Aggressor Nb E	uy Nb Sell Quantity	Trade Price AccumQty	Higher Price Lower Price
999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999 999999999 999999999999999999999999	9999.99999+ 999999999.9999	9999.99999+ 9999.99999+

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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.

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

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

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# **Text Report Structure**

Product	isin	Curr	PPrc	OpnPrc	DlyHghPrc	DlyLowPrc	LastExchPrc	Volume	MtdVolume
	DBs	tVol	MBstVol	DVD0	Vol	MVDOVol			
XXXXXXXXXXXX	XXXXXXXXXX	X XXX	99,999.99999	9999.99999+	9999.99999	9999.99999	9999.99999+	999,999,999.9999	999,999,999.9999
	9999999999.	9999 99	99999999.9999	999999999.9	999 9999999	99.9999			

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# 4.5.2 TD940 Daily Regular Market Making Quote Request Performance

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

Market Making (RMM) program of a member by comparing the number of quote requests of the day to the number of quote request violations of the

member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

## XML Report Structure M/O Text Report Heading

AVIL Report Structure	<u>IVI/O</u>	Text Report Heading
<u>td940</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td940Grp, repeated 0 variable times:		
td940KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td940Rec, repeated 1 variable times:		
product	О	PRODUCT
dCutLim	О	DAY CUT LIMIT
quoReqTot	О	QUOTE REQUESTS TOTAL
good Quo Req Resp	О	GOOD QUOTE REQ RESPONSES
quoReqViol	О	QUOTE REQ VIOLATIONS
shtQuoPct	О	PERCENT SHORT QUOTES
valQuoReqViol	О	VALID QUO REQ VIOLATION
valQuoReqTot	О	VALID QUO REQ TOTAL
val Good Quo Req Resp	О	VALID GOOD QUOTE REQ
		RESPONSES
violPct	O	VIOLATION PERCENT

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# <u>Text Report Structure</u>

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT	QUOTE REQUESTS TOTAL	DAY CUT LIMIT	GOOD QUOTE REQ RESPONSES			VALID QUOTE REQ VIOLATIONS		VALID GOOD QUOTE REQ RESPONSES	
XXXX	999999999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

T7 Release 7.0	
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# **4.5.3** TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

Description This report describes the on-request liquidity provisioning quality for the

Basis Building Block (BBB) Liquidity Provisioning of a member by comparing the number of quote requests of the day to the number of quote

request violations of the member.

This report is available only for derivative markets.

Frequency Daily.

violPct

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td941</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td941Grp, repeated 0 variable times:		
td941KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td941Rec, repeated 1 variable times:		
product	О	PRODUCT
dCutLim	О	DAY CUT LIMIT
quoReqTot	О	QUOTE REQUESTS TOTAL
good Quo Req Resp	О	GOOD QUOTE REQ RESPONSES
quoReqViol	О	QUOTE REQ VIOLATIONS
shtQuoPct	О	PERCENT SHORT QUOTES
valQuoReqViol	О	VALID QUO REQ VIOLATION
valQuoReqTot	0	VALID QUO REQ TOTAL
val Good Quo Req Resp	0	VALID GOOD QUOTE REQ RESPONSES
		KESI ONSES

o

VIOLATION PERCENT

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# <u>Text Report Structure</u>

EXCHANGE MEMBER: MEMBER LONG NAME

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

T7 Release 7.0	
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### 4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

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

member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

ANTE Report Structure	111/0	Text Report Treating
<u>td942</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td942Grp, repeated 0 variable times:		
td942KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td942Grp1, repeated 1 variable times:		
td942KeyGrp1		
packCod	m	PACKAGE
td942Rec, repeated 1 variable times:		
product	0	PRODUCT
dCutLim	0	DAY CUT LIMIT
quoReqTot	0	QUOTE REQUESTS TOTAL
good Quo Req Resp	0	GOOD QUOTE REQ RESPONSES
quoReqViol	0	QUOTE REQ VIOLATIONS
shtQuoPct	0	PERCENT SHORT QUOTES
valQuoReqViol	0	VALID QUO REQ VIOLATION
valQuoReqTot	0	VALID QUO REQ TOTAL
val Good Quo Req Resp	0	VALID GOOD QUOTE REQ RESPONSES
violPct	О	VIOLATION PERCENT

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EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

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

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# 4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

Description This report describes the on-request strategy liquidity provisioning quality for

the Strategy (Complex Instruments) Building Block (CBB) of a member comparing the number of strategy quote requests of the day to the number of

quote request violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### td943

<u>rptHd</u>

exchNammenvTextmrptCodmrptNammrptPrntEffDatmrptPrntRunDatm

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

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#### 4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

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

violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

td944

<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

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### 4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

Description This report contains information on the on-request market maker performance

in products for which the member is registered in the Regular Market Making (RMM) program. The reporting period starts on the first business day of the current month. This report indicates whether the market maker is on target to

comply with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>td945</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td945Grp, repeated 0 variable times:		
td945KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	
td945Rec, repeated 1 variable times:		
product	0	PRODUCT
quoReqTot	0	QUOTE REQUESTS TOTAL
mtdCutLim	0	MTD CUT LIMIT
good Quo Req Resp	0	GOOD QUOTE REQ RESPONSES
quoReqViol	0	QUOTE REQ VIOLATIONS
shtQuoPct	0	PERCENT SHORT QUOTES
valQuoReqViol	0	VALID QUOTE REQ VIOLATIONS
valQuoReqTot	0	VALID QUOTE REQ TOTAL
val Good Quo Req Resp	0	VALID GOOD QUOTE REQ RESPONSES
violPct	О	VIOLATION PERCENT

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EXCHANGE MEMBER: MEMBER LONG NAME

REPORTING PERIOD: 2009-12-31 to 2009-12-31

	QUOTE	MTD	GOOD		PERCENT	VALID	VALID	VALID GOOD	
PRODUCT	REQUESTS	S CUT	QUOTE REQ	QUOTE REQ	SHORT	QUOTE REQ	QUOTE REQ	QUOTE REQ	VIOLATION
	TOTAL	LIMIT	RESPONSES	VIOLATIONS	QUOTES	VIOLATIONS	TOTAL	RESPONSES	PERCENT
XXXX	99999	9999999999	999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

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

Description This report contains information on the on-request liquidity provider perfor-

mance in the products for which the member is registered in the Basis Building Block (BBB) liquidity provisioning. The reporting period starts on the first business day of the current month. This report indicates whether the

market maker is on target to comply with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

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

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EXCHANGE MEMBER: MEMBER LONG NAME

REPORTING PERIOD: 2009-12-31 to 2009-12-31

	QUOTE	MTD	GOOD		PERCENT	VALID	VALID	VALID GOOD	
PRODUCT	REQUEST	IS CUT	QUOTE REQ	QUOTE REQ	SHORT	QUOTE REQ	QUOTE REQ	QUOTE REQ	VIOLATION
	TOTAL	LIMIT	RESPONSES	VIOLATIONS	QUOTES	VIOLATIONS	TOTAL	RESPONSES	PERCENT
XXXX	99999	9999999999	999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

T7 Release 7.0	
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### 4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

Description This report contains information on the on-request market maker performance

in products for which the member is registered in the Advanced Market Making (AMM) program. The reporting period starts on the first business day of the current month. This report indicates whether the market maker is on

target to comply with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

# XML Report Structure M/O Text Report Heading

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

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EXCHANGE MEMBER: MEMBER LONG NAME

REPORTING PERIOD: 2009-12-31 to 2009-12-31

PACKAGE: XXXXX

	QUOTE	MTD	GOOD		PERCENT	VALID	VALID	VALID GOOD	
PRODUCT	REQUEST	IS CUT	QUOTE REQ	QUOTE REQ	SHORT	QUOTE REQ	QUOTE REQ	QUOTE REQ	VIOLATION
	TOTAL	LIMIT	RESPONSES	VIOLATIONS	QUOTES	VIOLATIONS	TOTAL	RESPONSES	PERCENT
XXXX	99999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

T7 Release 7.0	
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# 4.5.10 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	
sum Val Good Quo Req Resp	m	
sumViolPct	m	
mnthlyReq	m	MONTHLY REQUIREMENT
fulfilled	m	FULFILLMENT INDICATOR

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

	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 9	99999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99
TOTALS: 9	====== 99999 =======	9999999999	9999999999	9999999999	999.99	======= 9999999999 ========	9999999999	9999999999	999.99

MONTHLY <= REQUIREMENT: 99.99% FULFILLED: XXX

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#### 4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

Description This report contains information on the on-request strategy market maker

> performance in products for which the member is registered in the Advanced Market Making (AMM) program. The reporting period starts on the first business day of the current month. This report indicates whether the market

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

Frequency Daily.

valQuoReqViol

Availability This report is available for all members.

XML Report Structure		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	O	REPORTING PERIOD
repPerToDat	O	
td949Grp1, repeated 0 variable times:		
td949KeyGrp1		
packCod	m	PACKAGE
td949Grp2, repeated 1 variable times:		
td949KeyGrp2		
product	m	PRODUCT ID
td949Rec, repeated 1 variable times:		
businessDay	m	BUSINESS DAY
quoReqTot	O	QUOTE REQUEST TOTAL
dayCutLim	O	DAY CUT LIMIT
good Quo Req Resp	O	GOOD QUOTE REQ RESPINSES
quoReqViol	O	QUOTE REQUEST VIOLATIONS
shtQuoPct	0	PERCENT SHORT QUOTES

o

VIOLATION PERCENT

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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	
sum Good Quo Req Resp	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

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

עעעע יייי∧וזת∧מת

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	9999999999999 	999.99 ======	9999999999	99999999999999 ==========	9999999999	999.99
MONTHLY REQUIREMENT	[:								<= 99.99%
FULFILLED:									XXX

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#### 4.5.12 TD954 Stressed Market Conditions

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

Stressed Market Conditions (Building Block Stress Presence). The report is split per customer and product. It lists the fulfilment for all trading days in the

current month and the fulfilment month-to-date.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

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smcReqTime	О	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	O	FULFILLED
fulfSmcCovrdTimeInd	О	FULFILLED

EXCHANGE MEMBER		CLEARING MEMB	ER
		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
PRODUCT EXPIRAT	TIONS TO BE QUOTED STR	RIKES TO BE QUOTED SMC COVERAGE REQUIREM	ENT SMC MTD Fulfilled
XXXXXXXXXXX	99999	99999 99	999 XXX
-		e SMC Requirement SMC Covered Time SMC p	-
		23:59:59.99 23:59:59.99	9
TOTALS	23:59:59.99	23:59:59.99 23:59:59.99 23:59:59.99 99	
MTD REQUIREMENT	23:59:59.99	23:59:59.99	
FULFILLED	XXX	XXX	

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#### 4.5.13 TD955 Building Block Liquidity Provider Measurement

Description This daily report displays the fulfilment of the Market Maker requirements for

the individual building blocks. The five building blocks in place are: - Basic Coverage (incl. Quote Request Violation Percentage) - Spread Coverage - Size Coverage - Package fulfilment - Strategy fulfilment. The report is split per customer, package and product. It lists the fulfilment for all trading days in

COVERAGE REQUIREMENT

the current month and the overall fulfilment month-to-date.

This report is available only for derivative markets.

Frequency Daily.

covReq

td955Rec, repeated 1 ... variable times:

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
nbrToBeQuot	0	NUMBER OF OPTIONS TO BE QUOTED
mthPackReq	0	MONTHLY PACKAGE REQUIREMENT
td955Grp2, repeated 1 variable times:		
td955KeyGrp2		
product	m	PRODUCT
expToBeQuot	0	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	0	STRIKES TO BE QUOTED

o

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factDat	0	DAY
prodTim	0	prodTime
accumTim	0	accumulTime
reqTim	0	requirement
covTim	0	basicCoverage
quoReqViolPct	0	qr Viol%
spreadCovTim	o	sprdCovrdTime
sizeCovTim	0	sizeCovrdTime
mtdNoProdsFulfilPack	o	pckFulf
violPct	0	strtViol%
sumProdTim	0	TOTALS
sumAccumTim	0	
sumReqTim	0	
sumCovTim	0	
totQuoReqViolPct	0	
sumSpreadCovTim	0	
sumSizeCovTim	0	
mtdNoProdsFulfilPack	0	
sumViolPct	0	
mthReqCovTim	0	MONTHLY REQUIREMENT
mth Req Quo Req Viol P	О	
sumReqTimSprd	0	
sumReqTimSize	0	
mthPackReq	0	
mnthlyReq	О	
fulfCovTimInd	0	FULFILLED
fulfQuoReqViolPct	0	
fulfSpreadCovInd	0	
fulfSizeCovInd	0	
fulfPackInd	0	
fulfStrategyQrInd	0	

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EXCHANGE	MEMBER			CLEA	ARING MEME	BER			
XXXX		(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX XXXXXXXXXXXXX	XXXXX				
		ONS TO BE QUOTED							
XXXXX		99999		99999					
PRODUC	CT EXPIRATION	IS TO BE QUOTED S	TRIKES TO BE QUO	OTED COVERAGE REÇ	UIREMENT				
XXXXXXXX	XXXX	99999	99	9999	99999				
DAY	prodTime	accumulTime	requirement	basicCoverage	qrViol%	sprdCovrdTime	sizeCovrdTime	pckgFulf	strtViol
31-12-09	23:59:59.99	23:59:59.99	23:59:59.99	23:59:59.99	9999.99	23:59:59.99	23:59:59.99	999	9999.99
TOTALS	X23:59:59.99	XXX23:59:59.99	XXX23:59:59.99	XXX23:59:59.99	9999.99	XXX23:59:59.99	XXX23:59:59.99	999	9999.99

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#### 4.5.14 TD956 Basis Building Block Liquidity Provider

Description This report contains daily quotation measurement values in products for

> which the member is registered in the Basis Building Block (BBB) liquidity provisioning for each business day of the current month, up to the current day. Month-to-date totals are also available. The last report of the month contains additional fulfillment statistics. A member must fulfill required conditions to

comply with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

#### **XML Report Structure** M/O Text Report Heading td956 rptHd exchNam m envText m rptCod m rptNam m rptPrntEffDat m rptPrntRunDat m td956Grp, repeated 0 ... variable times: td956KeyGrp membExchIdCod m

**EXCHANGE MEMBER** 

membExchIdNam m

membClgIdCod **CLEARING MEMBER** m

membClgIdNam m

td956Grp1, repeated 1 ... variable times:

td956KeyGrp1

product **PRODUCT** m

covReq COVERAGE REQUIREMENT o expToBeQuot EXPIRATIONS TO BE QUOTED nbrExrPrcToBeQuot STRIKES TO BE QUOTED o TOLERATED DAYS WITH VIOLAnbrTolViolDays o

**TIONS** 

REQUIRED MONTHLY VOLUME reqMthVol o

sumProdTim **TOTALS** O sumAccumTim **TOTALS** o sumReqTim **TOTALS** sumCovTim **TOTALS** o sumViol **TOTALS** o

T7 Release 7.0	
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sum Prod Vol M	0	TOTALS
totQuoReqViolPct	O	TOTALS
mthReqCovTim	0	MONTHLY REQUIREMENT
mthReqViol	0	MONTHLY REQUIREMENT
mthReqVol	0	MONTHLY REQUIREMENT
mth Req Quo Req Viol P	О	MONTHLY REQUIREMENT
fulfCovTimInd	0	FULFILLED
fulfViolInd	0	FULFILLED
fulfVolInd	0	FULFILLED
fulfQuoReqViolPct	0	FULFILLED
td956Rec, repeated 1 variable times:		
factDat	0	DAY
prodTim	O	PROD.TIME
accumTim	0	ACCUM.TIME
reqTim	0	REQUIREMENT
covTim	0	COVERED TIME
violInd	0	VIOLATION
prodVolM	0	VOLUME
quoReqViolPct	0	QR VIOL.PERC.

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

PRODUCT: XXXX

PROGRAM: XXXXX

 MONTHLY
 >=
 <=</td>
 >=
 <=</td>

 REQUIREMENT:
 9999:59:59.99
 99999
 99999
 9999.99%

FULFILLED: XXX XXX XXX XXX

T7 Release 7.0	
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#### 4.5.15 TD957 Package Building Block Liquidity Provider Measurement and Advanced **Designated Liquidity Provisioning**

Description This report contains daily quotation measurement values in eligible products

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<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

sumProdTim **TOTALS** o sumAccumTim **TOTALS** O sumReqTim **TOTALS** O sumCovTim **TOTALS** o sumViol **TOTALS** o sum Prod Vol M**TOTALS** tot QuoReqViolPct**TOTALS** 

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 PROD.TIME O accumTim ACCUM.TIME o reqTim REQUIREMENT O covTim **COVERED TIME** o violInd **VIOLATION** prodVolM **VOLUME** o quoReqViolPct QR VIOL.PERC.

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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

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

TOLERATED DAYS WITH VIOLATIONS:99999 REQUIRED MONTHLY VOLUME: 99999

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

FULFILLED: XXX XXX XXX XXX

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#### 4.5.16 TD959 Designated Market Making Measurement

Description This report contains daily designated market making measurement.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

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sum Prod Vol M**TOTALS** TOTALS tot Quo Req Viol Pcto mth Req Cov TimMONTHLY REQUIREMENT o mth Req ViolMONTHLY REQUIREMENT o mthReqVol MONTHLY REQUIREMENT o mth Req Quo Req Viol PMONTHLY REQUIREMENT o fulfCovTimInd **FULFILLED** fulfViolInd FULFILLED fulfVolInd **FULFILLED** fulfQuoReqViolPct**FULFILLED** o td959Rec, repeated 1 ... variable times: factDat o DAY prodTim PROD.TIME o accumTim ACCUM.TIME o reqTim o REQUIREMENT covTim COVERED TIME violInd VIOLATION prodVolMVOLUME quoReqViolPctQR VIOL.PERC.

o

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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

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

TOLERATED DAYS WITH VIOLATIONS:99999 REQUIRED MONTHLY VOLUME: 99999

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

FULFILLED: XXX XXX XXX XXX

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#### 4.5.17 TD961 Daily EnLight LP Performance

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

EnLight RFQ responders (Liquidity Providers).

The report lists all products available for EnLight. For one trading day, it outlines the total valid RFQs recieved in the market, the total number of RFQs received by the Liquidity Provider, the daily cutoff limit (the maximum number of RFQs per day that must be answered) and the valid RFQs received for the Liquidity Provider. It also shows the number of valid good quote request responses by the Liquidity Provider.

Valid good RFQ responses

o

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 7.0									
XML Rep	ort Referenc	e Manu	al						Vers.	70.3.3.3
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Toyt Don	ort Structure									
_	<u> </u>			0.7		-				
EXCHANGE MBR				CL	EARING MB	K				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXX	XXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXX	KXXXXXXXXX	XXXXXXXX
PRODUCT	Valid RFQs total	market RF(	)s to LP Day c	ut limit Liq	Provider V	Valid RFQs	to LP Val	id good RFQ re	sponses	
XXXXXXXXXXXX		99999	99999		999		 99999		99999	

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# 4.5.18 TD962 MTD EnLight LP Performance

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

EnLight RFQ responders (Liquidity Providers).

The report lists all products available for 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 EnLight Building Block requirement MTD. This report is available only for derivative markets.

m

Frequency Daily.

td962 rptHd

exchNam

Availability This report is available for all members.

# <u>XML Report Structure</u> <u>M/O</u> <u>Text Report Heading</u>

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 responses
enlViolPct	0	MTD Violation Percent
enlFulfInd	0	MTD EnLight fulfilled

T7 Relea	se 7.0				
XML Rep	oort Reference Manual			Vers.	70.3.3.3
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EXCHANGE MBR	REPORTING PERIOD	CLEA	RING MBR		
EXCHANGE MBR		CLEA	RING MBR		
XXXXX	31-12-09 31-12-09		XXXX XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX
PRODUCT	Valid RFQs total market MTD cut lin MTD Violation Percent MTD EnLight		d RFQs to LP MTD cut 11	mit Liq Provider Valid good	RFQ responses
XXXXXXXXXXX	99999 99999 xxx	999	99999	999	99999

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#### 4.5.19 **TD982 Special Report French Equity Options**

Description This report contains special quotation requirements for French Equity

> Options. This report has no effect on any fees or incentives granted to Market Makers in the context of existing and established Equity Options market making obligation schemes covering the Basis (BBB) and Package Building

Block (PBB) Programs.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<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	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td982Grp1, repeated 1 variable times:		
td982KeyGrp1		
product	m	PRODUCT
packCod	m	PACKAGE
covReq	O	COVERAGE REQUIREMENT
expToBeQuot	O	EXPIRATIONS TO BE QUOT
nbrExrPrcToBeQuot	О	STRIKES TO BE QUOTED
td982Rec, repeated 1 variable times:		

factDat DAY o

prodTim PROD.TIME o reqTim REQUIREMENT o covTim **COVERED TIME** o violInd **VIOLATION** o

covTimPercent COVERED TIME (in %) o

T7 Release 7.0			
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sumProdTim	O	TOTALS	
sumAccumTim	0	TOTALS	
sumReqTim	0	TOTALS	
sumCovTim	0	TOTALS	
sumViol	0	TOTALS	

o

**TOTALS** 

-----

DISCLAIMER

MONTHLY REQUIREMENT

Text Report Structure

sumCovTimPercent

mthReqCovTim

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

PRODUCT: XXXX

disclaimer

PACKAGE: XXXXX

MONTHLY REQUIREMENT: 9999:59:59.99

DISCLAIMER:

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# 4.5.20 TD983 Regulatory Market Making MTD

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

requirements according to MiFID2 / Commission Delegated (EU) 2017/578

(CDR).

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

Day

o

status for the monthly average.

This report is available only for derivative markets.

Frequency Daily.

factDat

Availability This report is available for all members.

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

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	ort Descriptions				-	Page 151
MIL Rep	ort Descriptions					Tuge 101
	noRmmInstrumentsFulfilled	0	Nu	mber of I	nstruments I	Fulfilled
	noRmmMtdDaysFulfilled	0		ΓD Days l		unmed
	rmmMtdFulfilmentPct	0		ΓD Fulfilr		
	Thinkyted diffinione of	Ü	1,1	TO Tunin	(70)	
Text Rep	ort Structure					
Exchange Memi	ber	Clearing	Member			
	RMM Fulfilment MTD	Trading	Days In	Month Tradi	ing Days MTD Hal	f Of Trading Days MTD
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX	XX			
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	,		99	99	99
Product						
XXXXXXXXXXXX						
Day Numi	ber of Instruments Fulfilled MTD Days Fufilled MTD Fulf	ilment (%	8)			

99999 99 9999.99

31-12-09

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# 4.6 TE TES, Order and Quote Maintenance

# 4.6.1 TE535 Cross and Quote Requests

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

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

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

Product, Instrument Type, Instrument ID and Request Time.

m

m

m

m

O

o

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 envText rptCod rptNam rptFlexKey membId

membLglNam o rptPrntEffDat m

rptPrntEffTim o rptPrntRunDat m

te535Grp, repeated 0 ... variable times:

te535KeyGrp

participantGrp

participant m Participant

partLngName m Participant Long Name

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

 $\underline{businessUnitGrp}$ 

businessUnit m BU

 $\begin{array}{cccc} busUntLngName & m & BU\ Long\ Name \\ businessUnitId & m & BU\ Identifier \end{array}$ 

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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 instrumentId Instrument Id m instrumentMnemonic **Instrument Mnemonic** o isinCod isinCod o wknNo wknNo o instNam Instrument Name te535Rec, repeated 1 ... variable times: reqTime Time m buyCod B/So reqQty Quantity o

# **Text Report Structure**

Participant	Part	ticipant Long Name		BU		BU Long 1	Name	BU	Identifier	Trader	Туре
XXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXX X	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXX	XXXXX	999999	XXXXXX	XXX
Product	InstType Instrument	Instrument Id Name	Time	Instrument	Mnemonic B/S	Quantity	isinCod	wknNo			
XXXXXXXXXXXX		9999999999999999999999999999999999					XXXXXXXXXXX	XXXXXXXX	Z		

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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.

Frequency Daily.

te540KeyGrp3

Availability This report is available for all members.

```
XML Report Structure
                                                     M/O Text Report Heading
<u>te540</u>
  <u>rptHd</u>r
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
    rptFlexKey
    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
         businessUnitGrp
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                     m
                                                           BU Identifier
         sessionId
                                                           Session
                                                     m
       te540Grp2, repeated 1 ... variable times:
         te540KeyGrp2
                                                           Trader
           user
                                                     m
         te540Grp3, repeated 1 ... variable times:
```

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<u> </u>		-
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	О	Instrument Mnemonic
isinCod	O	isinCod
wknNo	О	wknNo
instNam	0	Instrument Name
te540Rec, repeated 1 variable times:		
time18	m	Time
exchangeOrderId	0	Order ID
alphaOrderNo	0	Order No
clientIdentifier	0	Client Identifier
investIdentifier	0	Invest Identifier
investQualifier	О	Invest Qualifier
execIdentifier	0	Exec Identifier
execQualifier	0	Exec Qualifier
liqProvActivity	0	LiqProvActivity
riskReduction	o	Commodity Hedging Fl

Commodity Hedging Flag

regOrderEvent RegOrderEvent o

activity m Act reason m Reas buyCod B/S o ordrTyp o Тур ordrQty Size o limOrdrPrcLimPrc o stopPrice TrgPrc o execQty ExecQty o execPrc ExecPrc o triggered Trg o inactivated I o pendingDeletion D o P persistent o trading RestrictionRes o entryDate Entry Date o entryTime o

Entry Time priorityDate Priority Date o priorityTime Prority Time o timeValidity o Exp

expiryDate Expiry Date o

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businessUnit		BU Obo		
	0			
busUntLngName	0	BU Obo Long Name Trader Obo		
enteringUser	0			
clientRef	0	ClientRef		
tradingCapacity	0	TC		
MatchInstCrossId	0	SMP-ID		
Crossed	0	Crossed		
tradeEnrichmentRuleId	0	Rule Id		
<u>clearingData</u>				
commonClearingData				
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	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			

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Text Report Structure	
Participant Participant Long Name BU BU Long Name BU Ide Trader	entifier Session
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 999999999
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXXX XXXXXXXX 99999999999999999	
Time Order ID Order No Client Identifier Invest Identifier Invest Qualifier Exec Qualifier LiqProvActivity Commodity Hedging Flag RegOrderEvent Act Rea Size LimPrc TrgPrc ExecQty ExecPrc Trg I D P Res Entry I Priority Date Prority Time Exp Expiry Date BU Obo BU Obo Long Name ClientRef TC SMP-ID Crossed Rule Id Take Up Mbr OrgFirm Beneficia C Compli	as B/S Typ Date Entry Time Trader Obo iance Info OCC
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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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
    membLglNam
                                                    O
    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:
```

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XML Report Reference Manual			Vers. 70.3.3.3
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h sissay. Heir Con			
<u>businessUnitGrp</u> businessUnit	m	BU	

```
bus Unt Lng Name \\
                                                   BU Long Name
                                             m
    businessUnitId
                                                   BU Identifier
                                             m
te545Grp2, repeated 1 ... variable times:
  te545KeyGrp2
                                             m
                                                   User
  te545Grp3, repeated 1 ... variable times:
    te545KeyGrp3
      <u>instrumentGrp</u>
                                                   Product
         product
                                             m
         instrumentType
                                                   InstType
                                             m
         instrumentId
                                                   Instrument Id
                                             m
         instrumentMnemonic
                                             o
                                                   Instrument Mnemonic
         isinCod
                                                   isinCod
                                             o
         wknNo
                                                   wknNo
                                             o
         instNam
                                                   Instrument Name
    te545Rec, repeated 1 ... variable times:
      time18
                                             m
                                                   Time
      tesId
                                                   TES ID
                                             m
      tesType
                                                   Type
                                             m
      tesActivity
                                                   Act
                                             m
      tesInitiatorBU
                                             m
                                                   Initiator
      tesInitiatorUser
                                             m
                                                   User
      isBroker
                                                   В
      isDisclosed
                                                   D
                                             o
      isOnBook
                                                   OnBook
                                             o
      tesDescription
                                                   Description
                                             o
      execPrc
                                                   Price
                                             o
      closTime
                                                   Clos Time
                                             o
      entryTime
                                                   Entry Time
                                             m
      execTime
                                                   Exec Time
                                             o
      basketId
                                                   Basket ID
      eventId
                                                   Neg Ev ID
                                             o
      dealId
                                                   Deal ID
      onBehalfGrp
         businessUnit
                                                   BU Obo
                                             o
         busUntLngName
                                                   BU Obo Long Name
                                             o
```

enteringUser o Trader Obo legPriceByInitiatingUserGrp, repeated 0 ... variable times:

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instrumentId m Instrument Id

instrumentMnemonic **Instrument Mnemonic** o

legexecPrc Prc m

# extReferenceGrp

# <u>efpfReferenceGrp</u>, repeated 0 ... variable times:

isinCod m SecurityID nomVal m Nominal mrtyDat Mtrty Date o secuShtNam o Security Name Coupon Rate couponRat o cshPrcConv CshPrc o couponFrq Coupon Frq o settlDat Settl Date o settlInst o hdgTyp m Hdg currTypCod Curr efpiReferenceGrp, repeated 0 ... variable times:

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

Nominal

# efsReferenceGRp, repeated 0 ... variable times:

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

# **OptionsContract**

nomVal

product m Product instrumentId Instrument Id m

volaReferenceGrp, repeated 0 ... variable times:

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Descriptions		
instrumentMnemonic	0	Instrument Mnemonic
optTrnIdNo		TrnNo
optUsedQty	0	UsedQty
tamReferenceGrp, repeated 0 varia	ble tim	es:
customUnderlyingPrice	m	Cust Under Prc
sideGrp, repeated 1 variable times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideStatus	m	Sts
approvalTime	0	Appr Time
sideClearingInfo		
clientIdentifier	0	Client Identifier
investIdentifier	0	Invest Identifier
investQualifier	0	Invest Qualifier
execIdentifier	0	Exec Identifier
execQualifier	0	Exec Qualifier
liqProvActivity	0	LiqProvActivity
riskReduction	0	CommHedgFlg
regOrderEvent	O	RegOrderEvent
opnClsCod	0	OC
account	0	AC
flexAcctInfo	0	Flex Account Info
tradingCapacity	O	TC
clearingTakeUpMember	0	Take Up Mbr
ordOriginFirm	0	OrgFirm
beneficiary	0	Beneficia
customerInstr	0	C
complianceInfo	0	Compliance Info
originCountryCode	0	OCC
freeText1	0	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	
Product InstType Instrument Id Instrument Mnemonic isinCod wkn Instrument Name	iNo
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXX
Time TES ID Type Act Initiator User B D OnBook Description P Entry Time Exec Time Basket ID Neg Ev ID De BU Obo Long Name Trader Obo	Price Clos Time Hal ID BU Obo
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Instrument Id Instrument Mnemonic Prc	
99999999999999999999 xxxxxxxxxxxxxxxxx	
SecurityID Nominal Mtrty Date Security Name Coupon Rate Coupon Frq Settl Date SI Hdg Curr	CshPrc
XXXXXXXXXXX 999,999,999 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX 9999.9999
ReferenceId Nominal SI Hdg Curr	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Nominal Coupon Frq Rate CpnVarRe CpnVarOfs Swap Payer Swap Receiver Start Dat Hdg Curr	e End Date Settl Date SI
999,999,999.9999	

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XML Repo	ort Reference Mar	ual					V	ers. 70	.3.3.3
Production	n							06.02	.2019
	ort Descriptions								.2019 ge 163
MIL Rope	Descriptions							1 48	,0 100
Product	Instrument Id	Instrument 1	Mnemonic	TrnNo	UsedQty	į.			
XXXXXXXXXX		KXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXX XXXXXX	9999999999999999.	9999			
Cust Under Pr	С								
+9999,9999999	9								
Side ID	Invest Qualifie	/S Bus Unit Trader r Exec Identifier fo :	Exec Qua	lifier LiqPro	ovActivity C	CommHedgFl	g RegOrderEve	ent OC AC	
XXXXXXXXXXXXXX	XXXXXXX 999999999 X XXXXX XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXX	X	Х	XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX X XX XXXXXXXXX	XXXX

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#### 4.6.4 **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.

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

```
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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# 4.6.5 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

# 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

# te550Rec, repeated 1 ... variable times:

exchangeOrderId m Order ID alphaOrderNo m Order No

clientIdentifier Client Identifier o investIdentifier Invest Identifier O investQualifier **Invest Qualifier** o execIdentifier Exec Identifier o 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 Prority Time

timeValidity m Exp

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

clearingData1

 $\underline{commonClearingData1}$ 

clearingTakeUpMember o Take Up Mbr ordOriginFirm o OrgFirm

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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	
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 Descriptions  Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	BU Identifi	06.02.2019 Page 169 er Trader
Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 9999	Page 169 er Trader
Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 9999	Page 169 er Trader
Text Report Structure  Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 9999	er Trader
Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 9999	
Participant Participant Long Name BU BU Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 9999	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 9999	
Product InstType Instrument Id Instrument Mnemonic isinCod Instrument Name		999 XXXXXX
Instrument Name	wknNo	
Instrument Name	WKIINO	
Order ID Order No Client Identifier Invest Identifier Invest Qualifier E: LiqProvActivity Commodity Hedging Flag B/S Typ Size LimP: Res Entry Date Entry Time Priority Date Prority Time Exp Exp. SMP-ID Take Up Mbr OrgFirm Beneficia Compliance Info Flex Account Text 2 Text 3 Leg 1 Leg 2 Leg 3 Leg 4 Leg 5	rc TrgPrc iry Date ClientRef	ExecQty Trg TC
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	12-09 XXXXXXXXX	XXXXXXXXXXXX
Total Open Buy Orders	999,999,999	
Total Open Buy Volume	999,999,999.9999	
Total Open Sell Orders	999,999,999	
Total Open Sell Volume	999,999,999.9999	

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# **4.6.6** 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.

sessionId

te590Grp3, repeated 1 ... variable times:

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>te590</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	O	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
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
businessUnitId	m	BU Identifier
te590Grp2, repeated 1 variable times:		
te590KeyGrp2		
user	m	User
		α .

m

Session

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# te590KeyGrp3

# 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

te590Rec, repeated 1 ... variable times:

 $\begin{array}{ccc} tradingIndicationId & m & TradInd ID \\ time18 & m & Time \end{array}$ 

tradingIndicationActivity m Act

lateralityIndicator m Laterality

tradeSideGrp, repeated 1 ... 2 times:

tradeSideId o Trade Side ID

**brokerGrp** 

brokerRole m Broker Role

buyCod m B/S

clientIdentifier 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	2081
<u>leg2Grp</u>	Ü	
account	0	Leg 2
opnClsCod	0	
<u>leg3Grp</u>		
account	0	Leg 3
opnClsCod	O	
<u>leg4Grp</u>		
account	0	Leg 4
opnClsCod	0	
<u>leg5Grp</u>		
account	0	Leg 5
opnClsCod	0	
<u>oBOGrp</u>		
businessUnit	0	BU
busUntLngName	0	BU Long Name
enteringUser	O	Trader Obo
regOrderEvent	0	Reg Order Event
reason	0	Reas
$\underline{bilateral Trading Indication Grp}$		
bilateralRelation	0	Bilateral Relation
arrangementId	0	Arrangement ID
counterpartyBrokerBU	0	CtptyBrokerBU
counterpartyBrokerUser	0	CtptyBrokerUser
<u>agreedTradingGrp</u>		
agreedClientSide	m	Agreed Side
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty
<u>annnouncementGrp</u>		
publishSide	m	PubSide
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
matchEventGrp		
matchEvent	0	Match Event
<u>marketDataGrp</u>		
bidPrc	0	BidPrc
askPrc	0	AskPrc
matchStepGrp, repeated 1	variable time	s:
matchStep	0	MatchStep

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

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Text Report Structure	
Participant ParticipantLongName	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User Session	
XXXXXX 999999999	
Product InstType Instrument Id Instrument Mnemonic IsinCod WknNo Instrument Name	
XXXXXXXXXXX XXXXXXXX 999999999999999 XXXXXX	
99999999999999999 xxxxxxxxxxxxx x x	
Trade Side ID	
999999999999999999999999999999999999999	
Broker Role B/S Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity TC	
XXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXX	
Take Up Mbr OrigFirm Beneficia C Compliance Info OCC Flex Account Info Text 1 Text 2 Text 3	
XXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX	
Leg1 Leg2 Leg3 Leg4 Leg5	
XX X XX X XX X XX X XX X	
BU BU Long Name Trader Obo	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Reg Order Event Reas	

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XXXX	XXXX	XXXXXXXXXXXX	XX				
Bilateral Re	lation	Arrangement	ID	CtptyBro	okerBU	CtptyBrok	erUser
Х	99	999999999999999999999999999999999999999	9999999	XXXXXXX	ζ	XXXXXX	
Agreed Side	Agreed Pi	cc Agreed Q	ty	PubSide	PubPro	c PubQty	
Х	9999.9999	99+ 9999999999	9.9999	Х	Х	Х	
Match Event	BidPrc	AskPrc					
9999999999	9999.9999	9999.999	99+				
MatchStep I	ncOrdInd	OpenQty	Exe	ecQty	Ex	kecPrc	
9999999999 X		999999999.99	999 999	9999999.9	999 99	999.99999+	
StepExecQty							

999999999.9999

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# **4.6.7** 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 infor-

mation.

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

te600KeyGrp1

<u>businessUnitGrp</u>

## M/O Text Report Heading

### te600 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId 0 membLglNamo rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m te600Grp, repeated 0 ... variable times: te600KeyGrp participantGrp participant m Participant partLngName m Participant Long Name te600Grp1, repeated 1 ... variable times:

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KML Report Reference Manual			Vers. 70.3.3.3
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businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
te600Grp2, repeated 1 variable times:			
te600KeyGrp2			
user	m	User	
te600Grp3, repeated 1 variable times:			
te600KeyGrp3			
product	m	Product	
te600Grp4, repeated 1 variable times:			
te600KeyGrp4			
eventId	m	Negotiation Event ID	
te600Rec, repeated 1 variable times	s:		
time18	m	Time	
eventActivity	m	Act	
eventGrp, repeated 0 variable tin	nes:		
eventStatus	0	Status	
eventReportId	0	Negotiation Event Rep	oort ID
eventStartTime	0	Negotiation Event Star	rt Time
requesterGrp, repeated 0 1 tim	es:		
requesterOwnerBU	m	Event Owning BU	
requesterOwnerUser	m	Event Owning User	
requesterEnteringUser	m	Entering User	
instrumentId	0	Instrument ID	
instrumentMnemonic	0	Instrument Mnemonic	
instrumentType	0	InstType	
instrumentSubType	0	SubType	
numberOfLegs	0	Number of Legs	
instrumentLegGrp, repeated 0			
instrumentId	m	Leg ID	
instrumentMnemonic	0	Leg Mnemonic	
buyCod	0	B/S	
ratio	0	Ratio	
underlyingLegPriceGrp, repeated			
product instrumentId	0	Und Prod	
instrumentId instrumentMnemonic	0	Und Leg ID	
	0	Und Leg Mnemonic B/S	
buyCod ratio	0	Ratio	
eventType	0	Туре	

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eso	criptions		- -	Page 1
	eventSide	О	Negotiation Event Side	
	eventOpenQty	0	Negotiation Event Open	Quantity
	eventTotalDealQty	O	Negotiation Event Total	Deal Quantity
	eventOverallQty	O	Negotiation Event Overa	ıll Quantity
	refPrc	O	Reference Price	
	refPrcTyp	o	Reference Price Type	
	deltaExch	o	Delta Exchange	
	workingDelta	0	Working Delta	
	negotiateUnderlying	O	Negotiate Underlying	
	underlyingDelta	O	Underlying Delta	
	lastNegotiatedPrc	o	Last Negotiated Price	
	lastNegotiatedQty	o	Last Negotiated Quantity	/
	noOfRespondents	0	Number of Respondents	
	showNoOfRespondents	O	Show Number of Respon	ndents
	bidPrc	O	Bid Price	
	offerPrc	O	Offer Price	
	requote	O	Requote	
	sideFixed	o	Side Fixed	
	qtyFixed	o	Quantity Fixed	
	respondentVisibilityGrp, repeated (	) vai	riable times:	
	respondentOwnerBU	m	BU Respondent	
	respondentOwnerUser	m	User Respondent	
	requote	0	Requote	
	showQty	0	Show Quantity	
	showSide	0	Show Side	
	showPrc	0	Show Price	
	showLastNegotiatedPrc	0	Show Last Negotiated Pr	rice
	showLastNegotiatedPrcQty	0	Show Last Negotiated Q	
c	uoteGrp, repeated 0 variable time	s:		,
_	quoteId	m	Quote ID	
	respondentGrp, repeated 1 varial		_	
	respondentOwnerBU	m	BU Respondent	
	respondentOwnerUser	m	User Respondent	
	respondentEnteringUser	m	Entering User	
	quoteFreeText	0	Quote Free Text	
	underlyingDelta	0	Underlying Delta	
	underlyingPrice	0	Underlying Price	
	quoteSideGrp, repeated 0 2 time		Shootiying Tilee	
	buyCod	0	B/S	
	ouycou	J	ري <sub>ا</sub> ند م	

prc o Price

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scriptions		
ater		Oventity
qty dealGrp, repeated 0 variable times	О	Quantity
dealId	m m	Deal ID
dealReportId	0	Deal Report ID
dealStatus	m	Deal Deal
respondentGrp, repeated 0 1 tim		Bour
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
requesterGrp, repeated 0 1 time		6
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
dealTime	0	Deal Creation Time
dealUpdateTime	0	Deal Update Time
dealQuoteId	0	Quote ID
dealPrc	0	Price
dealQty	0	Quantity
optionQty	O	Option Quantity
newOptionPrc	O	New Option Price
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	O	Underlying Quantity
underlyingDelta	0	Underlying Delta
underlyingPrice	O	Underlying Price
underlyingPriceBoundary	O	Underlying Price Boundary
newRefPrc	О	New Reference Price
validityTime	О	Validity Time
requesterSide	0	Requester Side
respondentSide	0	Respondent Side
dealFreeText	О	Deal Free Text
topOfBookGrp, repeated 0 1 tin	nes:	
<u>bBOGrp</u> , repeated 0 variable	times:	
bboType	O	BBO Type
bidPrc	0	Bid Price
bidQty	0	Bid Quantity
offerPrc	O	Offer Price
offerQty	O	Offer Quantity
numberOfLegs	O	Legs
instrumentLegPriceGrp, repeate	ed 0	variable times:

Leg ID

m

instrument Id

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

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TIVIL ITCP	or reference	<u> </u>								VC13. 7 0.0.0.0.
Productio	n								_	06.02.2019
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<u> Fext Repo</u>	ort Structure									
Participant	Participa	ant Long Name								
XXXXX	 XXXXXXXXXXXXXXXXXXX	(XXXXXXXXXXXXXX	XXXXXXX							
BU	BU Long	g Name	BU Identi	fier						
XXXXXXXX XXXX	 XXXXXXXXXXXXXXXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXX 99	9999						
User										
XXXXXX										
Product										
XXXXXXXXXXX										
Jegotiation E	≧vent ID									
 (XXXXXXXXXXXXX	XXXXXXXX									
Time 	Act 									
XXXXXXXXXXXX	XXXXXX XXXXXXX									
Insti	iation Event Repor rument Mnemonic		InstType S	SubType !	Number o	ELegs				
XXXXXX XXX	 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX	XXXXX	XXXXXXXXXXXX		XXXXXXXX					999999999999999999999999999999999999999
						"				
Leg II	) 	Leg Mnemon	11C	B/S 	Ratio					
	99999999 xxxxxxxxx	XXXXXXXXXXXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXX	999					
1999999999999										
	Und Leg ID		Und Leg Mnemo	onic		B/S Ra	atio			
Und Prod	Und Leg ID9999999999999									
Und Prod  XXXXXXXXXXXXXXXX  Ype Negotiat		9999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX gotiatio	 XXXXXXXX n Event '	XXXX	999	Negotiatio	on Event	Overall Qty
Und Prod  XXXXXXXXXXXX  Type Negotiat Reference X	99999999999999999999999999999999999999	egotiation Event	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	xxxxxxxx gotiation Working 1	XXXXXXXX n Event ' Delta	XXXX Cotal De	999			Overall Qty  999999999
Und Prod  XXXXXXXXXXXXX  YPe Negotiat  Reference  X  9999	99999999999999999999999999999999999999	egotiation Event Perice Type De	CXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX gotiation Working N	XXXXXXXX n Event ' Delta	XXXX	999 999 eal Quantity 999999999			999999999
Und Prod  XXXXXXXXXXXXXX  Type Negotiat  Reference  X  9999	99999999999999999999999999999999999999	egotiation Event Perice Type De	CXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX gotiation Working N	XXXXXXXX n Event ' Delta	XXXX	999 999 eal Quantity 999999999			999999999

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WIL Report Ne	Terence Manual	VCI3. 70.5.0
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XML Report De	escriptions	Page 1
Bid Price Offer Pri	ice Requote Side Fixed Quantity Fixed	
 9999.99999+ 9999.999	99+ X X X	
RII Resnondent IIser Re	espondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last	· Negotiated Oty
XXXXXXXX XXX	XXXX X X X X	X
Quote ID		
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
BU Respondent User Re	espondent Entering User	
XXXXXXXX XXX	XXXX XXXXXX	
	Underlying Delta Underlying Price	
	999.9999+ 9999.99999+	
B/S Price	Quantity	
	~ ·	
XXXX 9999.99999+ 999	19999999.99999	
Deal Details		
	Deal Report ID Deal BU Respondent User Respondent Entering User Event Owning BU Eventering User Deal Creation Time Deal Update Time Quote ID Price	
	Option Quantity New Option Price Underlying Effective Delta Underlying Quantity Underly	
	Underlying Price Underlying Price Boundary New Reference Price Validity Time Requester Side Respondent Side Deal Free Text	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	99999999,9999 9999,99999+ 999,9999+ 9999,9999 9999,99999+ 9999,99999 9999,99999+ XXXXXXXXXX	999.9999+
	XXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXX	
TOP OF BOOK DETAILS		
	Did Quantity Offer Drigo Offer Quantity	
supplementation	Bid Quantity Offer Price Offer Quantity	
X 9999.99999+	999999999 9999 9999 999999 9999 9999	
Legs		
 99		
		. 1.
Leg ID	Leg Mnemonic Bid Price Bid Quantity Offer Price Offer Qu	nantity

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99999999999999999 XXXXXXXXXXXXXXXXXXXX	99999.9999 9999.99999+ 999999999.9999

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## 4.6.8 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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ort Descriptions		- 
product	m	Product
te610Grp4, repeated 1 variable times:	111	Troduct
te610KeyGrp4		
dealId	m	Deal ID
<u>te610Rec</u> , repeated 1 variable times:	111	Deal ID
item	m	Item
dealTime	0	Deal Creation Time
dealUpdateTime	0	Deal Update Time
dealStatus	m	Deal Optime Time
eventId	m	Negotiation Event ID
instrumentId	0	Instrument ID
instrumentMnemonic	0	Instrument Mnemonic
instrumentType	0	InstType
instrumentSubType	0	SubType
respondentGrp, repeated 0 variable		SubType
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
reponsdentsQuoting	0	Respondents Quoting
requesterGrp, repeated 0 1 times:	O	Respondents Quoting
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
eventType	0	Negotiation Event Type
eventSide	0	Negotiation Event Side
dealPrc	0	Price
dealQty	0	Quantity
dealFreeText	0	Deal Free Text
bBOGrp, repeated 0 variable times:		Boul 1100 Toxt
bboType	0	BBO Type
bidPrc	0	Bid Price
bidQty	0	Bid Quantity
offerPrc	0	Offer Price
offerQty	0	Offer Quantity
numberOfLegs	0	Number of Legs
te610InstrumentLegGrp, repeated 0		•
instrumentId	m	Leg ID
instrumentMnemonic	0	Leg Mnemonic
buyCod	0	B/S
	J	2.0

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 te610UnderlyingLegGrp, repeated 0 ... 1 times: product Und Prod instrumentId Und Leg ID o

buyCod o B/S ratio o Ratio

o

Und Leg Mnemonic

iBBOGrp, repeated 0 ... 1 times:

instrumentMnemonic

bidPrc BidPrc o bidQty o BidQty offerPrc Offer Price o Offer Quantity offerQty refPrc Reference Price refPrcTyp Reference Price Type o

deltaExchoDelta ExchangeworkingDeltaoWorking DeltaunderlyingDeltaoUnderlying Delta

 underlyingEffectiveDelta
 o
 Underlying Effective Delta

 underlyingQty
 o
 Underlying Quantity

 optionQty
 o
 Option Quantity

o Option Quantity
newOptionPrc o New Option Price
underlyingPrice o Underlying Price

underlyingPriceBoundary o Underlying Price Boundary

newRefPrc o New Reference Price

eventOpenQty o Negotiation Event Open Quantity

## respondentQuoteGrp, repeated 0 ... 50 times:

## respondentGrp, repeated 0 ... variable times:

respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
showQty	О	Show Quantity
showSide	О	Show Side
updateTime	О	Update Time
quoteId	m	Quote ID
underlyingDelta	О	Underlying Delta
underlyingPrice	О	Underlying Price

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# quoteSideGrp, repeated 0 ... 2 times:

buyCod	O	B/S
prc	0	Price
qty	О	Quantity

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XML Repo	rt Reference Manual					Vers. 70.3
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	rt Descriptions					Page
Text Repoi	<u>rt Structure</u>					
_	Participant Long Name					
λλλλλ λλ	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX				
BU	BU Long Name	BU Identifier				
XXXXXXXX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX 999999				
Trader						
XXXXXX						
Product						
XXXXXXXXXXX						
Deal ID						
Deal ID						
Deal ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				strument ID		
Deal ID  XXXXXXXXXXXXXXXXX  Item Deal Cr Instru	XXXXXX eation Time Deal Update Time ment Mnemonic	InstType SubType				
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX	XXXXXX eation Time Deal Update Time ment Mnemonic	InstType SubType	 XXXXXXXXXXXX 999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX	XXXXXX  eation Time Deal Update Time ment Mnemonic XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType	 XXXXXXXXXXXX 999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru 999999 XXXXXXX XXXXXXX  Respondents Qu	XXXXXX  eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX	InstType SubType	 XXXXXXXXXXXX 999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX XXXXXXX  Respondents Qu  9	XXXXXX  eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType	 XXXXXXXXXXXX 999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX XXXXXXX  Respondents Qu  9	XXXXXX  eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX	InstType SubType	 XXXXXXXXXXXX 999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  9999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B	XXXXXX  eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType	 XXXXXXXXXXXX 999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX XXXXXXX  Respondents Qu  9  Event Owning B	Eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType X XXXXXXXX XXXX XXXXXXXX XXXXXXXX	 XXXXXXXXXXXX 999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  9999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B  XXXXXXXX  Negotiation Ev	eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType  X XXXXXXXX XXXX XXXXXXXX XXXXXXX  Ser   Price Quantit	xxxxxxxxxxx 99999999999999999999999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B  XXXXXXXX  Negotiation Ev	eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX	InstType SubType	xxxxxxxxxxx 99999999999999999999999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B  XXXXXXXX  Negotiation Ev	eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType	xxxxxxxxxxx 99999999999999999999999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  9999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B  XXXXXXXX  Negotiation Ev  X  BBO Type	eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX	InstType SubType  X XXXXXXXX XXXX XXXXXXXX XXXXXXX  Ser 9999.99999+ 9999999 ice Offer Quantity	xxxxxxxxxxx 99999999999999999999999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  9999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B  XXXXXXXX  Negotiation Ev  X  BBO Type	eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType  X XXXXXXXX XXXX XXXXXXXX XXXXXXX  Ser 9999.99999+ 9999999 ice Offer Quantity	xxxxxxxxxxx 99999999999999999999999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B  XXXXXXXX  Negotiation Ev  X  BBO Type  XXXXXXXXXX	eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType  X XXXXXXXX XXXX XXXXXXXX XXXXXXX  Ser 9999.99999+ 9999999 ice Offer Quantity	xxxxxxxxxxx 99999999999999999999999999			
Deal ID  XXXXXXXXXXXXXXX  Item Deal Cr Instru  9999999 XXXXXXX  XXXXXXX  Respondents Qu  9  Event Owning B  XXXXXXXX  Negotiation Ev  X  BBO Type  XXXXXXXXXXXXXXXXX  Number of Legs	eation Time Deal Update Time ment Mnemonic  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	InstType SubType  X XXXXXXXX XXXX XXXXXXXX XXXXXXX  Ser 9999.99999+ 9999999 ice Offer Quantity	y Free Text 99 XXXXXXXXXXXXXXXXXX	 99999999999999999999999999999999	9999	

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XML Report Descriptions	Page 189
99999999999999999999999999999999999999	999999999
Und Prod	
XXXXXXXXXXXX	
Und Leg ID Und Leg Mnemonic B/S Ratio BidPrc BidQty Offer Price Of	ffer Quantity
99999999999999999999999999999999999999	999999999
Reference Price Reference Price Type Delta Exchange Working Delta Und Delta Und Effective Delta Und Quantity	Option Quantity
9999.99999+ X XXXX XXXXX 999.9999+ 999.9999+ 999.999999	9999999999999
New Option Price Und Price Underlying Price Boundary New Reference Price Negotiation Event Open Quantity	
9999.99999+ 9999.99999+ 9999.999999 9999.99999+ 99999999	
BU Respondent User Respondent Entering User	
XXXXXXXX XXXXXX XXXXXXX	
Show Quantity Show Side Update Time Quote ID	
X X XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX	
Underlying Delta Underlying Price Underlying Price Boundary	
999.9999+ 9999.99999+ 9999.99999	
B/S Price Quantity	
XXXX 9999.99999+ 999999999	

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### 4.6.9 **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.

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

## 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
                                             m
                                                    Product
    te810Grp4, repeated 1 ... variable times:
      te810KeyGrp4
         <u>instrumentGrp</u>
                                                    Product
           product
                                             m
                                                    InstType
           instrumentType
                                             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
         tradeType
                                                    Type
                                             m
         matchEvent
                                                    Event
                                             o
         matchStep
                                                    Step
                                             m
         matchDeal
                                                    Deal
                                             m
         parentDeal
                                             o
                                                    Parent Deal
         dealItem
                                                    Item
                                             m
         priceDecomposition
                                                    Price Decompose
                                             o
         exchangeOrderId
                                                    Order ID
                                             o
                                                    Order No
         alphaOrderNo
                                             o
         sideLiquidityInd
                                                    Side Liquidity Indicator
                                             o
         buyCod
                                                    B/S
                                             m
                                                    O/C
         opnClsCod
                                             m
         ordrPrtFilCod
                                                    P/F
                                             o
         execQty
                                             m
                                                    Quantity
         execPrc
                                                    Trade Prc
                                             m
         clearingQty
                                                    Clearing Qty
                                             o
         clearingPrc
                                                    Clearing Prc
                                             o
         instrumentType
                                                    StraType
                                             o
         instrumentId
                                                    Strategy Id
                                             o
         instrumentMnemonic
                                             o
                                                    Strategy Mnemonic
```

o

Typ

ordrTyp

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ort Descriptions		Page 19
tesType	O	TES
limOrdrPrc	0	LimPrc
timeValidity	0	Exp
tradingRestriction	0	Res
membClgIdCod	0	ClMbr
cust	0	Customer
usrOrdrNum	0	UsrOrdrNmbr
text	O	Text
tvtic	O	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
basketId	O	basket ID
account	0	Account
accountName	0	Account Name
instrumentStatsGrp		
onExchStatsGrp		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	0	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	0	Clg Sell
<u>tesStatsGrp</u>		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	0	Clg Buy
sumTESTotSell	m	Total Sell TES Trades
sumTESVolSell	m	
sumTESClgSell	O	Clg Sell
<u>productStatsGrp</u>		
onExchProdStatsGrp		
sumProdTotBuyOrdr	m	Product Buy On-Exch Trades
sumProdTotCntrBuy	m	

o

Clg Buy

sum Prod Tot Clg Buy

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sumProdTotSellOrdr	m	Product Sell On-Exch Trades
sumProdTotCntrSell	m	
sumProdTotClgSell	O	Clg Sell
tesProdStatsGrp		
sumProdTESTotBuy	m	Product Buy TES Trades
sumProdTESVolBuy	m	
sumProdTESClgBuy	O	Clg Buy
sumProdTESTotSell	m	Product Sell TES Trades
sumProdTESVolSell	m	
sumProdTESClgSell	O	Clg Sell

T7 Release 7.0 XML Report Reference	Manual	Vers. 70.3.3.3
AIME REPORT Reference	Manual	<u> </u>
Production		06.02.2019
XML Report Descriptio	ons	Page 194
Text Report Structure		
Participant Participan	nt Long Name	
XXXXX XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU Long	Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader		
XXXXXX		
Product		
XXXXXXXXXXXX		
Product InstType Instru Instrument Name	ument Id Instrument Mnemonic isinCod wknNo	
XXXXXXXXXXX XXXXXXXX 99999999 XXXXXXXXXX		
StraType Customer Liquidity P Investment	Side Liquidity Indicator B/S O/C P/F Quantity Trade Prc Clearin Strategy Id Strategy Mnemonic Typ TES Lin UsrOrdrNmbr Text TradingVenueTransactionIdentificationCode Provision Activity RiskReduction Client ID Execution Qualifier Exe Qualifier Investment ID basket ID Account Account Name	Prc Exp Res ClMbr
XXXXXXXXXXXXXXXXX XXXX 9999999 XXXXXXXXX	XXXXXXXXXXXXXXXXXXX 9999999999999999 XX XX	XXXXXXXXXXXXXX 0.9990 +9999.99999 199+ XXX XXX XXXXX
Total On-Exch Buy Trades	999,999,999 999,999,999,9999	
Clg Buy	999,999,999.9999	
Total On-Exch Sell Trades	999,999,999 999,999,999,999	
Clg Sell	999,999,999.9999	
Total Buy TES Trades	999,999,999,999,999,999	
Clg Buy	999,999,999.9999	

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

T7 Release 7.0	
XML Report Reference Manual	Vers. 70.3.3.3
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## **4.6.10** 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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1		
ort Descriptions		Page 197
te812KeyGrp3		
product	m	Product
te812Grp4, repeated 1 variable times:	111	Troduct
te812KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	0	Instrument Name
<u>te812Rec</u> , repeated 1 variable times:	O	Instrument Name
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	0	LimPrc
timeValidity	0	Exp
tradingRestriction	0	Res
membClgIdCod	0	ClMbr
cust	0	Customer
usrOrdrNum	0	UsrOrdrNmbr
text	0	Text
tradingCapacity	0	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	Total Sell Trevented Sell Materies
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 Relea	se 7.0										
XML Rep	oort Reference Manual								Ver	s. 7	70.3.3.3
Production									(		)2.2019
XML Rep	oort Descriptions								_	Р	age 198
Text Rep	ort Structure										
Participant	Participant Long Name										
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX									
BU	BU Long Name	BU Identifi	er								
XXXXXXXX XXX	 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXX 9999	99								
Trader											
XXXXXX											
Product											
XXXXXXXXXXXX											
Product	InstType Instrument Id Instrument Name	Instrume	nt Mnemo	nic		isin	Cod	wknNo			
XXXXXXXXXXXXX	XXXXXXXX 99999999999999999 xx	XXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXX	XXXXXXXXX	XXXXXX	XXXXXX X	XXXXXX	 XX		
Time	Type Order ID Exp Res ClMbr Customer				Smp Deleted C	d Qty	Deleted	Qty	Trade Prc	Тур	LimPrc
XXXXXXXXXXXXX	XXX XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					.9999	999999999	9.9999	9999.99999+	XXX	9999.99999+
Total Buy Pr	evented Self-Matches 999,999,999	999,999.9999									
Total Sell P	revented Self-Matches 999,999,999	999,999,999.999	9								
Product Tota	Buy Prevented Self-Matches 999,	 999,999 999,999,	999.9999	! 							

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

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## 4.6.11 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	0	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	ase 7.0						
XML Rep	port Reference Manual					Vers.	70.3.3.3
Producti	on					06	5.02.2019
	port Descriptions						Page 201
	•						_
Text Ren	oort Structure						
Product	NOTE BY WELLIE						
XXXXXXXXXXX	X						
Time	Type MatchStep						
XXXXXXXXXXX	 XXXXXXX XXXX 999999999						
Product	InstType Instrument Id	Instrument Mne	emonic	isinCod	wknNo		
	Instrument Name Lower Price	D Aggressor Nb Buy	Nb Sell	Quantity Trade	Price	AccumQty	Higher Price
XXXXXXXXXXXX	X XXXXXXXX 99999999999999999 XXXXXXXXXX			XXXX XXXXXXXXXXXX 9999999.9999 9999.		999999.9999	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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## **4.6.12** 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	<u>M/O</u>	Text Report Heading
<u>te930</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
te930Grp, repeated 0 variable times:		
te930KeyGrp		
product	m	Product
undrPrvClsPrc	0	PreviousClose
undrLstClsPrc	0	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	О	LstSetlPrc

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dlyLowPrcSignd	0	DlyLowPrcSignd
lstTrdPrc	0	LstTrdPrc
currSetImtPrc_1	0	SettlmPrc
dayTotVol	0	Volume
dayTesVol	O	TES Vol
mtdTotVol	O	MtdVolume
mtdTesVol	O	MtdTesVol
opnIntQty	O	OpnIntQty
sumClasDayTotVol	O	Totals per Class
sumClasDayTesVol	O	
sumClasMtdTotVol	0	
sumClasMtdTesVol	O	
sumClasOpnIntQty	0	
sumProdDayTotVol	m	Totals per Product
sumProdDayTesVol	m	
sum Prod Mtd Tot Vol	m	
sumProdMtdTesVol	m	
sumProdOpnIntQty	m	

## **Text Report Structure**

Product	PreviousClose	UnderClose
XXXXXXXXXXX	9,999.99999	9999.99999

CP	Instrument Io SettlmPrc	-			-	onPrc DlyHghPrcSignd OpnIntQty	DlyLowPrcSignd LstTrdPrc
X	999999999999999999999999999999999999999		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				+9999.99999 9999.99999+
Tot	tals per Class	99,999,999,999	99,999,999,999 99	),999,999,999	99,999,999,999 9	9,999,999,999	
Tot	tals per Product	99,999,999,999	99,999,999,999 99	,999,999,999	99,999,999,999 9	9,999,999,999	

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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

Availability This report is available for all members.

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

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

tl001Rec, repeated 1 ... variable times:

<u>-</u>
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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>S</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

541	111111111102	acc								
Text Report St	<u>ructure</u>									
Participant	Participant	Long Name								
XXXXX XXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXX							
BU	BU Long Na	ame	BU	Identifi	er					
XXXXXXXX XXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXX	9999	99					
Currency										
XXX										
MARKET T A NUMBER GROUP T OF TA	NUMBER OF TR	LIMIT	FLOOR	RATIO	P.RATIO					MONTH TO DATE
XXXXXXXX X X 9999999	99 999999999	999999999	999999999	99999999	99999999	99999999.99	99999999.99	99999999.99	999999999.99	999999999.99
TOTAL PER DAY						99999999.99	99999999.99	99999999.99	999999999999999999999999999999999999999	999999999999999999999999999999999999999

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1, 110.00.00 , 10	Var. 70.2.2.2
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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

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:

TRADING DAY

MM PROGRAM

m

o

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mmPackCod	О	MM PACKAGE
mmReq	О	MM REQ
graceFactorVol	О	GRACE FACTOR VOLUME
graceFactorCnt	О	GRACE FACTOR COUNT
minimumValueVol	О	MINIMUM VALUE VOLUME
minimumValueCnt	0	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	O	LIMIT USAGE VOLUME
limUsageCnt	0	LIMIT USAGE COUNT
violation	0	VIOLATION

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XML Re	eport Reference Manual	Vers. 70.3.3.3
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	eport Descriptions	Page 208
_	port Structure	
Participant	t Participant Long Name 	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Total tradi	ing days in the current month Trading Days (Month-to-Date)	
	99 99	
Product		
XXXXXXXXXX	XX	
TRADING DAY	Y MM PROGRAM MM PACKAGE MM REQ GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM BASE LIMIT VOLUME BASE LIMIT COUNT PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED LIMIT ORDERED VOLUME TRADED VOLUME ORDERS COUNT TRADES COUNT OTR LIMIT USAGE COUNT VIOLATION	NT QUOTE PERFORMANCE QUOTE SIZE QUALITY VOLUME LIMIT COUNT
31-12-09	XXXX XXXXX 99.9999 9.9999 99999999999999	99             9.9999   99999999999.9999 99.9999   9999999999

999999.9999 X

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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

> > firmOTRVol

firmOTRNo

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.

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 instNam Instrument Name o otrMktGrp OTRMktGrp 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

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XML Report Reference Manual	Vers. 70.3.3.3
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AMIL Report Descriptions	Tage ZII
Text Report Structure	
Lead Participant Firm Lead Participant Firm Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
IsinCod Instrument Name OTRMktGrp firmOTRVol firmOTRNo MaxRatioNo FloorVol FloorNo	Violation MaxRatioVol
	 ) X 9999999999
Participant Participant Long Name	
XXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader TotTrdrOrdrVol TotTrdrExecVol TotTrdrOrdrNo TotTrdrExecNo	
XXXX 9999999999,9999 99999999999,9999 999999	
SumBUOTROrdrVol 999999999999999999999999999999999999	
SumBUOTRExecVol 999999999999999999999999999999999999	
SumBUOTROrdrNo 9999999999	
SumBUOTRExecNo 9999999999	
SumFirmOTROrdrVol 999999999999999999999999999999999999	
SumFirmOTRExecVol 999999999999999999999999999999999999	
SumFirmOTROrdrNo 9999999999	

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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.

trDay

Availability This report is available for all members.

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

## <u>tr102</u> rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tr102Grp, repeated 0 ... variable times: tr102KeyGrp participantGrp participant Participant m partLngName Participant Long Name m tr102ProdGrp, repeated 1 ... variable times: tr102KeyGrp1 product Product m tr102ProdRec1, repeated 1 ... variable times: trDay m TRADING DAY tradVolume TRADED VOLUME m tr102ProdRec2, repeated 1 ... variable times: TRADING DAY

m

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

FEE\_EUR

o

## **Text Report Structure**

Participant

feeEUR

Participant Long Name

XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Product	
XXXXXXXXXX	XX
TRADING DAY	Y 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 9999999999 9999 XXXXXXXX

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## 4.8.4 TR160 Identifier Mapping Error

Description This error report provides a cumulative report on a daily basis per business

unit and exchange due to MIFID2 compliance. The error messages remains until the errors have been fixed. Whenever for any T7 order, the mapping of short code ID to long value leads to "missing", "not unique", "PNAL" or "AGGR", the respective data will be included in the error report for verifi-

Error

m

cation and correction by the participant.

This report is only available as XML report.

Frequency Daily.

errDescription

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<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
tr160Rec, repeated 0 variable times:		
exchangeOrderId	m	Order ID
typOrig	m	Origin
shortCodeId	m	ShortCode

T7 Release 7.0	)						
XML Report Re	ference Manual					Vers. 70.3.3	3.3
Production						06.02.20	
XML Report De	scriptions					Page 2	15
11	IF1.				E'I.		
upload				0	File		
rowNu				О	Row		
tsField				0	Field		
<u>Text Report Str</u>	<u>ucture</u>						
Participant	Participant Long Name						
XXXXX XXXXXXXX		XXXXX					
BU	BU Long Name	BU Ide	ntifier				
XXXXXXXX XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX	999999				
Order ID	Origin ShortCode Field	Error		F:	ile	Row	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XX X	XXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 99999999999999999999999999999	

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## **4.8.5** TR161 Identifier Mapping Status

Description This mapping status report provides a cumulative report on a daily basis, per

business unit and per exchange. For the ESMA audit trail reporting the defined valid mappings of short code ID to long value have been stored, incl.

ValidFrom

m

valid from and valid to dates.

This report is only available as XML report.

Frequency Daily.

validFrom

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>tr161</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>tr161Grp</u> , repeated 0 variable times:		
tr161KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr161Grp1, repeated 1 variable times:		
tr161KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>tr161Rec</u> , repeated 0 variable times:		
dateUploaded	m	DateUploaded
shortCodeId	m	ShortCode ID
longValue	m	Long Value
classRule	m	ClassRule

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validTo m ValidTo statusInd m StatusInd

## **Text Report Structure**

Participant	Participant 1	Long Name				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX				
BU	BU Long Nar	me BU Identifier				
XXXXXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
DateUploaded	ShortCode ID	Long Value	ClassRule	ValidFrom	ValidTo	StatusInd
31-12-09	XXXXXXXXXXXXXXXXXXXXXXX	***************************************	XXXXX	31-12-09	31-12-09	Х

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#### 4.8.6 TR162 Algo HFT Error

Description This error report provides a cumulative report on a daily basis per business

unit and exchange due to MIFID-II compliance. Whenever the used AlgoID for any given order in T7 is not contained at the EoD in the certificate storage for the respective member, the AlgoID data will be included in the error report

for verification and correction by the participant.

This report is only available as XML report.

Frequency Daily.

Availability This report is available for all members.

# XML Report Structure M/O Text Report Heading

<u>tr162</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	О
rptPrntEffDat	m

<u>tr162Grp</u>, repeated 0 ... variable times:

tr162KeyGrp

rptPrntEffTim

rptPrntRunDat

participantGrp

participant m Participant

partLngName m Participant Long Name

o

m

<u>tr162Grp1</u>, repeated 1 ... variable times:

tr162KeyGrp1

businessUnitGrp

businessUnit m BU

busUntLngName m BU Long Name
businessUnitId m BU Identifier

<u>tr162Rec</u>, repeated 1 ... variable times:

 $date Uploaded \\ m \\ Date Uploaded$ 

algoId m AlgoID errDescription m Error uploadFile o File

T7 Releas	se 7.0						_
XML Repo	ort Reference M	Manual					Vers. 70.3.3
5							
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XML Repo	ort Description	S					Page 2
r	owNumber			0	Row		
t	sField			0	Field		
Text Repo	rt Structure						
Participant	Participant	Long Name					
XXXXX X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXX				
BU	BU Long Na	ame	BU Identifier				
XXXXXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXX 999999				
DateUploaded	AlgoID	Error	File			Row	Field
31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 X XX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	 XXXXXXXXXX 99	 99999999999999 X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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#### 4.8.7 TR163 Algo HFT Status

Description This report provides a cumulative report on a daily basis, per business unit and

per exchange. For the ESMA requirements the algo certificates have been

AlgoID

Responsible Id

m

m

stored, incl.valid from date.

This report is only available as XML report.

Frequency Daily.

algoId

responsibleId

Availability This report is available for all members.

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

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Participant Participant Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXX BU Identifier		
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X 999999		
DateUploaded ValidForm AlgoID		ResponsibleId	

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#### 4.8.8 TR901 MiFID II Message Rate Report

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

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

This report is sorted by:

Investment firm

**ISIN** 

Member / Business Unit

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

ReportMonth

ReportStartMonth

m

m

members of this investment firm.

This report is available only for cash markets.

Frequency Daily.

transMonth

transStartMonth

Availability This report is available for all members.

## XML Report Structure M/O Text Report Heading

#### tr901 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId membLglNam o rptPrntEffDat m rptPrntEffTim 0 rptPrntRunDat m tr901Grp, repeated 0 ... variable times: tr901KeyGrp <u>leadParticipantGrp</u> leadParticipant Lead Participant Firm m leadPartLngName Lead Participant Firm Long Name m

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1L Report Descriptions		
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatio Market MTD
maxRatioMarket12M	m	MaxRatioMarket12M
tr901Grp1, repeated 1 variable times:		
tr901KeyGrp1		
isinCod	m	IsinCod
instNam	0	Instrument Name
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M
noTransactionsDateIsin	m	NoTransactionsDateIsin
noTransactionsMtdIsin	m	NoTransactionsMTDIsin
transactions12MIsin	m	Transactions12MIsin
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
tr901Grp2, repeated 1 variable times:		
tr901KeyGrp2		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr901Grp3, repeated 1 variable times:		
tr901KeyGrp3		
<u>businessUnitGrp</u>		
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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KML Report Reference Manual	Vers. 70.3.3.3
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Text Report Structure	
ead Participant Firm Lead Participant Firm Long Name ReportMonth ReportStartMonth RatioMarketDate F. RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M	katioMarketMTD
XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99
IsinCod Instrument Name RatioSingleDate RatioSingleMTD RatioSingle12M NoTransactionsDateDate NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M	Sin
	1999
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
ToTransactionsDate NoTransactionsMTD Transactions12M	
999999999 9999999999 999999999999999999	

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## 4.8.9 TR902 Daily Order and Quote Transactions

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

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

It is calculated on a daily basis and shows numbers for the report creation date, average of the last 12 months, average of the preceding 12 months and

RatioMarketMTD

RatioMarket12M

m

m

the new 12 months average including the report date. This report is available only for derivative markets.

Frequency Daily.

ratioMarketMtd

ratioMarket12M

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr902</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	O	
rptPrntRunDat	m	
tr902Grp, repeated 0 variable times:		
tr902KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr902Grp1, repeated 1 variable times:		
tr902KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate

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maxRatioMarketDate	m	MaxRatioMarketDate	
maxRatioMarketMtd	m	MaxRatioMarketMTD	
maxRatioMarket12M	m	MaxRatioMarket12M	
trd902Grp2, repeated 1 variable times:			
tr902KeyGrp2			
product	m	Product	
<u>tr902Rec</u> , repeated 1 variable times:			
noSecDate	m	NoSecDate	
noSecMtd	m	NoSecMTD	
tradingSec12M	m	TradingSec12M	
noTransactionsDate	m	NoTransactionsDate	
noTransactionsMtd	m	NoTransactionsMTD	
transactions12M	m	Transactions12M	
ratioSingleDate	m	RatioSingleDate	
ratioSingleMtd	m	RatioSingleMTD	
ratioSingle12M	m	RatioSingle12M	
Text Report Structure			
Participant Long Name			
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			
BU BU Long Name BU Identifier R RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD Max			RatioMarketMTD
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX			9999.99
Product			
XXXXXXXXXXXX			
NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransaction	nsMTD Transac	stions12M RatioSingleDate RatioS:	ingleMTD RatioSingle12M
		99999999 9999.99	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

Daily.

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:		

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tt132KeyGrp1					
<u>businessUnitGrp</u>					
businessUnit	m	BU			
busUntLngName	m	BU Long	Name		
businessUnitId	m	BU Identi	fier		
tt132Grp2, repeated 1 variable times:					
tt132KeyGrp2					
product	m	Product			
tt132Rec, repeated 1 variable times:					
time18	m	Time			
mmpActivity	m	Act			
mmpReason	m	Reason			
sessionId	O	Session			
activationType	O	QuoAct			
mmpVolume	О	Volume			
mmpPercent	О	Percent			
mmpDelta	O	Delta			
mmpVega	О	Vega			
mmpTimeWindow	0	TimeWin			
Text Report Structure					
Participant Long Name BU	1	BU Long Name		BU Identifier	Product
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	·	·	· 399999	XXXXXXXXXXX
Time Act Reason Session QuoAct Volume	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 on Eurex

Exchange's T7 during the trading day:, i.e.

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

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

Entered by

Approved by

m

m

Frequency Daily.

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	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
tt133Grp, repeated 0 variable times:		
tt133KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt133Grp1, repeated 1 variable times:		
tt133KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tt133Grp2, repeated 1 variable times:		
tt133KeyGrp2		
user	m	Trader

tt133Rec, repeated 1 ... variable times:

audtEntId

audt Appr Id

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Production  XML Report Descriptions  updDat  updTim  m  Update Date  updTim  m  Update Time	.02.2019
updDat m Update Date updTim m Update Time	
updDat m Update Date updTim m Update Time	
updDat m Update Date updTim m Update Time	
updTim m Update Time	
updTim m Update Time	
•	
mktorpivam m warket	
action m Action	
audtExecId o Executed By	
totUserIdRiskEvt m Total User Risk Events	
totBusinessUnitIdRiskEvt m Total Business Unit Risk Events	s
totParticipantIdRiskEvt m Total Participant Risk Events	
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader	
XXXXXX	
Entered by Approved by Update Date Update Time Market Action Executed By	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
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 occured Stop-Button events.

It shows the time of an event, S for stop/R for release action, the initiating

member or the on behalf member of the event.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

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

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## **Text Report Structure**

00.50.50.00

23:59:59.99 X

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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

Scope

m

regarding the 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
```

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m	Limit Type		
О	User Group		
m	Time		
m	PTR Limit Activi	ty	
O	Buy Limit		
O	Sell Limit		
O	Disabled		
	BU Long Name	BU Identifier	Product
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Y 999999	XXXXXXXXXX
	o m m o o	o User Group  m Time m PTR Limit Activit o Buy Limit o Sell Limit o Disabled	o User Group  m Time m PTR Limit Activity o Buy Limit o Sell Limit o Disabled  BU Long Name BU Identifier

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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 valid values constants as used in

the generic text reports.

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

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

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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

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

#### 6.2 accountName

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

owner.

Format alphanumeric 32

Where used: RD135 Trade Enrichment Rule Status

TE810 T7 Daily Trade Confirmation

#### 6.3 accrIntAmount

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

Format numeric signed 12, 2

Where used: TC810 T7 Daily Trade Confirmation

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## 6.4 accrIntDay

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

Format numeric signed 4

Where used: TC810 T7 Daily Trade Confirmation

### 6.5 accruedDistribution

Description This field represents the Accrued Distribution amount of the previous

business day incremented by the Daily Distribution amount calculated for the

business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### 6.6 accruedFunding

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

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

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

## 6.7 acctTypGrp

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

transaction account) in which the transaction is executed.

Format alphanumeric 2

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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)
BE	BE	Best Execution (Cash specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
M	M	Market Maker Accounts (Derivatives specific)
M1	M1	Market Maker Account M1
M2	M2	Market Maker Account M2 (Derivatives specific)
P	P	Proprietary Accounts (Derivatives specific)
P1	P1	Proprietary Account P1
P2	P2	Proprietary Account P2 (Derivatives specific)
PP	PP	Proprietary Accounts (Derivatives specific)
RP	RP	Riskless Principal (Cash specific)
TT	Tot	Total Accounts (Derivatives specific)

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB068 Transaction Overview

TC810 T7 Daily Trade Confirmation

# 6.8 accumQty

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

Format numeric 13, 4

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Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

#### 6.9 accumTim

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

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

coverage.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

#### 6.10 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

### 6.11 activationType

Description This field contains the activation type.

Format alphanumeric 6

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<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

# 6.12 activity

Description This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance TE540 Daily Order Maintenance

#### 6.13 actnCod

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

Format alphanumeric 1

Valid ValuesDecodesDescriptions1SStop2RRelease

Where used: TT135 Risk Event Report

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#### 6.14 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

#### 6.15 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

## 6.16 aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

<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

### 6.17 agreedClientSide

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

CLIP trading indication.

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Format alphanumeric 1

Valid ValuesDecodesDescriptionsBBUYBuy sideSSELLSell side

Where used: TE590 CLIP Trading Indication

# 6.18 agreedPrice

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

# 6.19 agreedQuantity

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

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

## 6.20 algoId

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

Format alphanumeric 20

Where used: TR162 Algo HFT Error

TR163 Algo HFT Status

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## 6.21 alphaOrderNo

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

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

alphanumeric format.

Format alphanumeric 12

Where used: TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

#### 6.22 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** 

## 6.23 approvalDuration

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

Format TimeFormat18

Where used: TE547 TES Late Approval Report

### 6.24 approvalTime

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

approved.

Format TimeFormat18

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Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance TE547 TES Late Approval Report

### **6.25** armym

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

Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

# 6.26 arrangementId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

#### 6.27 askPrc

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

#### 6.28 aT

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

Possible values:

'P' (Proprietary)

'A' Agent)

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'M'(Designated Sponsor)

Format alphanumeric 1

Where used: TL001 System Transaction Overview

# 6.29 audtApprId

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

event.

Format alphanumeric 30

Where used: TT133 Trading Risk Events

### 6.30 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

#### 6.31 audtExecId

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

behalf the trading risk action was entered by the Market Supervision..

Format alphanumeric 30

Where used: TT133 Trading Risk Events

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#### 6.32 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

#### 6.33 audtValBefore

Description This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

## 6.34 baseCnt

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

respective product group.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

#### 6.35 baseVol

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

product group .

Format numeric 17, 4

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Where used: TR100 Order to Trade Ratio Report

#### 6.36 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

TE810 T7 Daily Trade Confirmation

## 6.37 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.

Format alphanumeric 1

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.

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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### 6.38 beneficiary

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

participant and its external cooperation partner from different exchange, used

in selected cooperation links such as with KRX.

Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### 6.39 bestExecution

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

Format alphanumeric 1

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

The order was not entered as BEST Order
TRUE
The order was entered as BEST Order

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

#### 6.40 bidPrc

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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## 6.41 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: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.42 bilateralRelation

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

broker of a bilateral CLIP trading indication.

Format alphanumeric 1

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

2 SAME-BU The client broker and the proprietary broker

belong to the same business unit

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

not belong to the same business unit

Where used: TE590 CLIP Trading Indication

#### 6.43 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

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Where used: TE590 CLIP Trading Indication

#### 6.44 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

## 6.45 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

#### 6.46 businessUnit

Description This field indicates the business unit.

Format alphanumeric 8

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance RD115 User Profile Status

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RD120 User Transaction Size Limit Maintenance

**RD125 User Transaction Size Limit Status** 

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

**TE590 CLIP Trading Indication** 

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

#### 6.47 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

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**CB069 Transaction Report** 

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

**TE590 CLIP Trading Indication** 

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

#### 6.48 busUntLngName

Description This field indicates long name of the business unit.

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Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

#### 6.49 buyCod

Description This field contains the buy code, which indicates whether the transaction is a

buy or sell of a contract.

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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: TA113 Complex and Flexible Instrument Definition

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

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

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

### 6.50 buyLimit

Description This field contains the buy limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

#### 6.51 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.

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Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

## 6.52 category

Description This field contains the user category.

Format alphanumeric 28

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

Algorithmic Trading Engine

Electronic Eye

Order Routing System

Quote Machine

Trader Development Program

**Trading Engine** 

Where used: RD115 User Profile Status

#### 6.53 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

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#### 6.54 classRule

Description States type of the long value.

**Format** alphanumeric 1

Valid Values **Decodes Descriptions** N National ID L

L LEI

> **EMPTY** Indicates that the long value has to be 'AGGR'

Where used: TR161 Identifier Mapping Status

#### 6.55 clearingParticipant

Description Clearing Member of the exchange that has a specific Clearing Business Unit

> which receives trade information for the trades of all own trading business units as well as for the trades of the trading business units of related Non-

Clearing Members.

**Format** alphanumeric 5

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

#### 6.56 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

#### 6.57 clearingPriceOffset

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

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Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

## 6.58 clearingQty

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

executed quantity.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

## 6.59 clearingTakeUpMember

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

Format alphanumeric 5

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### 6.60 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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Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

#### 6.61 clientRef

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

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

### 6.62 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 TE547 TES Late Approval Report

#### 6.63 cntrClasCod

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

or Put option.

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<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

### 6.64 cntrExpDat

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

of the contract.

Format DateFormat

Where used: TA113 Complex and Flexible Instrument Definition

### 6.65 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

### 6.66 complianceInfo

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

compliance authorities their trading strategy.

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Where used: TE540 Daily Order Maintenance

TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### 6.67 contractMonth

Description This field indicates the contract month of the instrument.

Format numeric 2

Where used: TA116 Decay Split Table

### 6.68 contractYear

Description This field indicates the contract year of the instrument.

Format numeric 4

Where used: TA116 Decay Split Table

### 6.69 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

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### 6.70 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

### 6.71 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

### 6.72 couponFrq

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

the number ofinterest payments (coupon) made annually.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

### 6.73 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

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### 6.74 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

### 6.75 couponVarRef

Description This field contains the textual specification for the reference rate, which is

used as the variable rate for the swap. It is applicable for EFS transactions

only.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

### 6.76 covReq

Description This field contains coverage requirement, which is the percentage of trading

period required to be covered by good quotes for a member registered under

advanced or permanent market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

T7 Release 7.0	
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#### 6.77 covTim

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

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

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.78 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

#### 6.79 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

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### 6.80 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

### 6.81 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

### 6.82 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

## 6.83 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

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### 6.84 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

### 6.85 currSetlmtPrc\_1

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

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.86 currTypCod

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

currency code is based on the ISO standard.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB080 Monthly Fee and Rebate Statement

TC540 Daily Order Maintenance TC550 Open Order Detail TD930 Daily Trade Statistics TE545 Daily TES Maintenance

TL001 System Transaction Overview

T7 Release 7.0	
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#### 6.87 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

#### 6.88 customerInstr

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

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

corresponding fees.

Format alphanumeric 1

Where used: TE540 Daily Order Maintenance

TE545 Daily TES Maintenance TE590 CLIP Trading Indication

### 6.89 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

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### 6.90 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

## 6.91 dailyFunding

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

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

Index of the previous day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### 6.92 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

### 6.93 dayCutLim

Description This field contain the day cut off limit.

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

### 6.94 daySettlDate

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

Business Day Offset.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

### 6.95 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

### 6.96 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

### 6.97 dayTotVol

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

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Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

TE930 T7 Daily Trade Statistics

### 6.98 dCutLim

Description This field contains the daily cut limit, which is the maximum number of quote

requests used for calculating the daily violation percentage.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance

#### 6.99 dealFreeText

Description This field contains the free text provided by the requester to the respondent as

part of deal.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.100 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

TE545 Daily TES Maintenance TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.101 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

### 6.102 dealPrc

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

RFQ service.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.103 dealQty

Description This field contains the quantity of the Deal generated in the context of

Selective RFQ service.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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### 6.104 dealQuoteId

Description This field contains the Quote ID of the Quote which is part of the Deal

generated in the context of the Selective RFQ service.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

### 6.105 dealReportId

Description This field contains the Deal ID provided by the Requester as part of the Order

that resulted in this Deal.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

#### 6.106 dealStatus

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

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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#### 6.107 dealTime

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

generated.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.108 dealUpdateTime

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

updated.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.109 decaySplit

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

Format numeric 2

Where used: TA116 Decay Split Table

### 6.110 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

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### 6.111 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

#### 6.112 delProtected

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

by the business unit service administrator.

Format alphanumeric 1

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

False - is not protected from delettion

True - is protected from deletion

Where used: RD115 User Profile Status

#### 6.113 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

T7 Release 7.0	
XML Report Reference Manual	
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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.114 disableMember

the clearing member.

Format alphanumeric 8

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

1 DISABLED Member has been set to disabled by the clearing

member.

Where used: TT136 Pre-trade Risk Control

### 6.115 discFactor

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

expiration.

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

### 6.116 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

T7 Release 7.0	
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#### 6.117 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

### 6.118 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

### 6.119 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

### 6.120 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

T7 Release 7.0	
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### 6.121 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

#### 6.122 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

### 6.123 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

### 6.124 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

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### 6.125 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

### 6.126 effMaxTESQty

Description This field contains the effective maximum quantity of a TES trade, which is

allowed to the trader in the given product.

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

#### 6.127 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

Valid ValuesDecodesDescriptions11Active22Suspended

Where used: RD115 User Profile Status

### 6.128 elapsedNoTradingDays

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

introduction.

Format numeric 4

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Where used: TA114 Variance Futures Parameter

### 6.129 enableAgencyAcct

Description This field indicates whether a trader is allowed to act in agent account and is

only relevant for Cash Market.

Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD115 User Profile Status

### 6.130 enableBESTAcct

Description This field indicates whether a trader is allowed to act in BEST account and is

only relevant for Cash Market.

Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD115 User Profile Status

### 6.131 enableMarketMakingAcct

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

account and is only relevant for Cash Market.

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Valid ValuesDecodesDescriptions1YYes2NNo

Where used: RD115 User Profile Status

### 6.132 enableProprietaryAcct

Description This field indicates whether a trader is allowed to act in proprietary account

and is only relevant for Cash Market.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1YYes

2 N No

Where used: RD115 User Profile Status

### 6.133 enableRisklessPrincipalAcct

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

Riskless trading capacity)

Format numeric 1

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

1 Y Yes 2 N No

Where used: RD115 User Profile Status

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#### 6.134 endDat

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

considered while generating the report.

Format DateFormat

Where used: TE545 Daily TES Maintenance

### 6.135 enlDayCutLimitLp

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

adressed to the Liquidity Provider that need to be responded.

Format numeric 3

Where used: TD961 Daily EnLight LP Performance

### 6.136 enlDayRfqLp

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

Liquidity Provider.

Format numeric 5

Where used: TD961 Daily EnLight LP Performance

## 6.137 enlDayVldRfqLp

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

adressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily EnLight LP Performance

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### 6.138 enlDayVldRfqMkt

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

market.

Format numeric 5

Where used: TD961 Daily EnLight LP Performance

### 6.139 enlDayVldRfqResponses

Description This field contains the number of EnLight valid good RFQ responses provided

on this day by Liquidity Provider.

Format numeric 5

Where used: TD961 Daily EnLight LP Performance

#### 6.140 enlFulfInd

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

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

Format alphanumeric 3

Where used: TD962 MTD EnLight LP Performance

### 6.141 enlMtdCutLimitLp

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

Provider.

Format numeric 3

Where used: TD962 MTD EnLight LP Performance

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#### 6.142 enlMtdCutLimitMkt

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

market.

Format numeric 3

Where used: TD962 MTD EnLight LP Performance

### 6.143 enlMtdVldRfqLp

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

addressed to the Liquidity Provider.

Format numeric 5

Where used: TD962 MTD EnLight LP Performance

### 6.144 enlMtdVldRfqMkt

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

market.

Format numeric 5

Where used: TD962 MTD EnLight LP Performance

### 6.145 enlMtdVldRfqResponses

Description This field contains the the number of EnLight valid good RFQ responses

provided MTD by Liquidity Provider.

Format numeric 5

Where used: TD962 MTD EnLight LP Performance

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#### 6.146 enlViolPct

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

MTD.

Format numeric 5, 2

Where used: TD962 MTD EnLight LP Performance

### 6.147 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE590 CLIP Trading Indication

#### 6.148 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance

**RD115 User Profile Status** 

### 6.149 entryDate

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

generic date format.

Format DateFormat

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail

### 6.150 entryTime

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

generic time format.

Format TimeFormat18

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE547 TES Late Approval Report

TE550 Open Order Detail

### 6.151 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

RD110 User Profile Maintenance

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RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

**TA114 Variance Futures Parameter** 

**TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request 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

TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance

TD962 MTD EnLight LP Performance

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

T7 Release 7.0	
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TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

### 6.152 errDescription

Description Contains the error message. The following content will be possible:

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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 assign.
8		MIC not assigned.
9		Invalid uploadFile format.
10		Invalid value in the field Participant ID.
11		Invalid value in field MIC.
12		Invalid value in field Status Indicator.
13		Invalid value in field Valid from date.
14		Invalid value in field Classification rule.
15		Invalid value in field National ID Country Code.
16		Invalid value in field National ID Priority.
17		Invalid value in field Client long value.
18		Invalid LEI format for Client long value.
19		Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, NORE, No Client or NO CLIENT.
20		Invalid Algo ID.
21		Invalid value in field upload date.
22		Invalid value in field email address.
98		Complete uploadFile rejected.
99		Other errors.

TR162 Algo HFT Error

TR160 Identifier Mapping Error

# 6.153 etiCmlVol

Where used:

Description This field contains the cumulated ETI volume.

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Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

#### 6.154 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

#### 6.155 etiFeeReb

Description This field contains the ETI fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.156 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

# 6.157 eventActivity

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

Event.

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Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

#### 6.158 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

TE545 Daily TES Maintenance TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.159 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

T7 Release 7.0	
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# 6.160 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: TE600 Eurex EnLight Maintenance

### 6.161 eventReportId

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

Requester.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

#### 6.162 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: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.163 eventStartTime

Description This field contains the Negotiation Event Start Time in the generic time

format.

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Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

### 6.164 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1OPENOpen2CLOSEClose3EXPExpired4SYSCLSClosed By System

Where used: TE600 Eurex EnLight Maintenance

# 6.165 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

# 6.166 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

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Valid ValuesDecodesDescriptions1IIndicative2FFirm

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.167 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

Where used: TR102 Excessive System Usage Report

### 6.168 exchangeOrderId

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

identification number assigned to an order by the Eurex classic exchange.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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

TE540 Daily Order Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

TR160 Identifier Mapping Error

# 6.169 exchCurrTypCod

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

Format alphanumeric 3

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Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

#### 6.170 exchNam

Description This field contains the exchange name.

**Format** alphanumeric 5

Valid Values Decodes **Descriptions** 

**EUREX** Eurex **EEX** EEX **XETR** XETRA **XVIE VIENNA XDUB DUBLIN** 

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

**RD110** User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance **RD125 User Transaction Size Limit Status** RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter **TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

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

TC810 T7 Daily Trade Confirmation

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TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

 $\ensuremath{\mathsf{TD946}}\xspace\,\mathsf{MTD}$  - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance

TD962 MTD EnLight LP Performance

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

**TE590 CLIP Trading Indication** 

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

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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

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

TT133 Trading Risk Events TT135 Risk Event Report TT136 Pre-trade Risk Control

#### 6.171 exchRat

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

currency.

Format numeric 16, 9

Where used: CB042 Fee Per Executed Order

TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation

#### 6.172 execIdentifier

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

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

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

TE810 T7 Daily Trade Confirmation

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#### 6.173 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 TE547 TES Late Approval Report

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

### 6.174 execQty

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

as a result of a trade.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC910 T7 Daily Match Step Activity TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE547 TES Late Approval Report

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

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### 6.175 execQualifier

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

persons {National\_ID} and Algos {Algo ID}.

Format alphanumeric 7

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

24 Human Entered by human/natural person

22 Algo Entered by Algorithm

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

#### 6.176 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

# 6.177 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

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Valid ValuesDecodesDescriptionsAAmericanEEuropean

Where used: TA113 Complex and Flexible Instrument Definition

# **6.178** expDat

Description This field contains the expiration date of the contract.

Format DateFormat

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

### 6.179 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

# 6.180 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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### 6.181 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

### 6.182 expToBeQuot

Description This field contains the number of expirations to be quoted as an obligation to a

market maker program.

Format numeric 5

Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.183 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

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TD959 Designated Market Making Measurement TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD TE547 TES Late Approval Report

### 6.184 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

### 6.185 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.186 feeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.187 feeCrtMthAmnt

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

Format numeric 15, 2

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Where used: CB050 Fee Overall Summary

#### 6.188 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement

#### **6.189 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

### 6.190 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

#### 6.191 feePRatio

Description This field displays the individual, daily member ratio.

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

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

will be incurred.

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Format numeric 8

Where used: TL001 System Transaction Overview

# 6.192 feePrvDayAmnt

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

type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.193 feePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.194 feeRatio

Description This field displays the proportions which are applied for each market group

(fixed by Deutsche Börse AG).

Format numeric 8

Where used: TL001 System Transaction Overview

# 6.195 feeTypCod

Description This field contains the Fee Type Code.

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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
722	722	BEST TRADE
723	723	BEST CLEANUP
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
740	740	ETI NP DAX
741	741	ETI NP ETF ETCs
742	742	ETI NP OTH INST
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCT
752	752	BONDS
753	753	BONDS SSF
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND
786	786	REB NEW MEM
787	787	MINIMUM FEE
788	788	TL QUOTES FEE
789	789	TL INQ FEE
790	790	TL ORDER FEE
791	791	CONNECTION FEES
792	792	MANUAL FEE ADJ
793	793	ETI/NP REBATE
797	797	TOP ORDR CREDIT
798	798	TRAD SESS DISC
799	799	TOP+ ORD CREDIT
800	800	TAF ACT MAN F
801	801	OTC TRADES LIS
802	802	HIDDEN ORDR FEE
803	803	TAF ACT MAN V

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804	804	XON UTIL FEE	
805	805	MIDPNT LQTY CRT	
00.5	00.5	G) (D)	

804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT
806	806	SMP
81A	81A	SP SF EQ F
81B	81B	SP SF EQ V
81C	81C	SP REF TAF EQ F
81D	81D	SP REF TAF EQ V
81E	81E	SP REF TRF EQ F
81F	81F	SP REF TRF EQ V
81G	81G	ADD CCP EQ
81H	81H	ADD NONCCP EQ 1
81I	81I	ADD NONCCP EQ 2
81J	81J	ADD NONCCP EQ 3
81K	81K	ADD NONCCP EQ 4
82A	82A	TRF BON LIS F
82B	82B	TRF BON LIS V
82C	82C	TRF BON NPUB F
82D	82D	TRF BON NPUB V1
82E	82E	TRF BON NPUB V2
82F	82F	TRF BON PUB F
82G	82G	TRF BON PUB V
81L	81L	TRF EQ F
81M	81M	TRF EQ V
82H	82H	TAF BON F
82I	82I	LISTINGFEE XETR
82J	82J	TAF BON LIS V
82K	82K	TAF BON V
81N	81N	TAF EQ F
81O	81O	TAF EQ V
821	821	SP SF B NPUB F
822	822	SP SF B NPUB V1
823	823	SP SF B NPUB V2
824	824	SP SF B PUB F
825	825	SP SF B PUB V
82L	82L	SP TA B NPUB F
82M	82M	SP TA B NPUB V1
82N	82N	SP TA B NPUB V2
82O	82O	SP TA B PUB F
82P	82P	SP TA B PUB V
82Q	82Q	SP TR B NPUB F

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

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

# 6.196 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

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<u>Valid Values</u>	<u>Decodes</u>	Descriptions
OTC TRADE	OTC TRADE	Transaction prices per OTC trade entry
MIDPOINT	MIDPOINT	Transaction prices per executed order: Xetra MidPoint
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds (ETFs) and Exchange Traded

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Troduction		
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		Commodities (ETCs) entered via the Proprietary Account (P)
DS Bonus	DS Bonus	DS Bonus
SP Bonus	SP Bonus	SP Bonus
SP Bonus PE	SP Bonus PE	SP Bonus PE
BEST TRADE	BEST TRADE	Transaction Fees Xetra BEST Service (executed quotes of the BEST Executor via the BEST Executor account "E")
BEST CLEANUP	BEST CLEANUP	Transaction Fees Xetra BEST Service (Cleanup)
DAX	DAX	Transaction Fees for DAX Instruments Value- based price (other orders)
ETF ETCs	ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (other orders)
OTHER INSTR	OTHER INSTR	Transaction Fees for Other Instruments Value- based price (other orders)
ETI NP DAX	ETI NP DAX	Transaction Fees for DAX Instruments Valuebased price (ETI/NP order)
ETI NP ETF ETCs	ETI NP ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (ETI/NP order)
ETI NP OTH INST	ETI NP OTH INST	Transaction Fees for Other Instruments Valuebased price (ETI/NP order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
EQU CONT AUCT	EQU CONT AUCT	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive

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the SAP system via SEG  ETUNP REBATE  ETUNP REBATE  TOP ORDR CREDIT  TOP+ ORD CREDIT  TOP ORD CREDIT  TOP+ ORD CREDIT  Top Order credit  TEAL Session Discount  Top Order credit  Top Order cr			
CONNECTION FEES  MANUAL FEE ADJ  MANUAL FEE ADJ  MANUAL FEE ADJ  MANUAL FEE ADJ  Each kind of manual fee adjustments entered int the SAP system via SEG  ETL/NP REBATE  ETL/NP REBATE  ETL/NP REBATE  ETL/NP REBATE  TOP ORDR CREDIT  TOP ORDR CREDIT  TOP ORDR CREDIT  TOP ORDR CREDIT  TOP+ ORD CREDIT  TOP- ORD CREDI			Usage)
the SAP system via SEG  ETUNP REBATE  ETUNP REBATE  TOP ORDR CREDIT  TOP+ ORD CREDIT  TOP ORD CREDIT  TOP+ ORD CREDIT  Top Order credit  TEAL Session Discount  Top Order credit  Top Order cr	CONNECTION FEES	CONNECTION FEES	
ETI/NP REBATE  TOP ORDR CREDIT  TOP ORD CREDIT  TOP ORD CREDIT  TOP ORD CREDIT  TOP ORD CREDIT  TOP+ ORD CREDIT  TOP- ORD CREDIT  TOP ORD CREDIT  T	MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into
TOP ORDR CREDIT TRAD SESS DISC TRAD SESS DISC TRAD SESS DISC TOP+ ORD CREDIT TOP ORD CREDIT TOP ORD CREDIT TOP+ ORD CREDIT TOP ORD CREDIT TOP+			the SAP system via SEG
TRAD SESS DISC TRAD SESS DISC TOP+ ORD CREDIT TOP+ ORD CREDIT TOP+ ORD CREDIT TOP+ ORD CREDIT TOP+ order credit TAF ACT MAN F TAF ACT MAN V TAF ACT MAN F TAF BON PUB V TA	ETI/NP REBATE	ETI/NP REBATE	Rebate for ETI non persistant trades
TOP+ ORD CREDIT TOP+ ORD CREDIT TOP+ order credit TAF ACT MAN F TAF ACT TRADES LIS TAF ACT C TRADES LISTING HIDDEN ORDR FEE HIDDEN ORDR FEE TAF ACT MAN V TAF ACT MAN FUNDS VAR TAR ANSACTION FEE ACTIVELY MAN.FUNDS VAR TAR ANSACTION FE ACTIVELY MAN.FUNDS VAR TAR ANSACTION FEE ACTIVELY MAN.FUNDS VAR TAR TARADING FEE ACTIVELY MAN.FUNDS VAR TAR TARADING FEE ACTIVELY MAN.FUNDS VAR TAR BON PUB V TAR BON PUB V TAR TARDING FEE BOND NPUB VAR TAR BON PUB V TAR TARDING FEE BOND PUB VAR TAR BON PUB V	TOP ORDR CREDIT	TOP ORDR CREDIT	TOP order credit
TAF ACT MAN F TAF ACT MAN V TAF TANSACTION FEE ACTIVELY MAN.FUNDS VAR  XON UTIL FEE TOWN UTIL FEE TOWN MIDPNT LQTY CRT TOWN MIDPNT LQTY TOWN MIDPNT LQT	TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
MAN.FUNDS FIX OTC TRADES LIS OTC TRADES LIS AETRA 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 SP SEQ F SP SF EQ F SP SF EQ F SP SP EQ V Specialist Service Fee perf. EQUIT fix SP SF EQ V SP SF EQ V SP SF EQ F SP REF TAF EQ F SP REF TRE Q V SP REF TRE Q F SP REF TRE Q V SP REF TRE Q F SP REF TRE Q V SP REF TRE Q C SP BONIS CCP eligible EQUIT ADD NONCCP EQ 1 ADD NONCCP EQ 2 ADD NONCCP EQ 2 ADD NONCCP EQ 3 ADD NONCCP EQ 3 ADD NONCCP EQ 4 ADD NONCCP EQ 5 BROWN SP BONUS COCP-INDIVIDUAT SAFE CUST EQUIT TREF BON LIS F TREF BON LIS F TREF BON LIS F TREF BON LIS F TREF BON NPUB V TREF BON NPUB F TREF BON NPUB F TREF BON NPUB F TREF BON NPUB F TREF BON PUB F TREF BON PUB V TR	TOP+ ORD CREDIT	TOP+ ORD CREDIT	TOP+ order credit
HIDDEN ORDR FEE  TAF ACT MAN V  XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR  XETRA TRANSACTION FEE BOND FIX  TAF BON F  TAF BON F  TAF BON F  TAF BON F  TAF BON FEE ACTIVELY MAN.FUNDS VAR  XETRA TRANSACTION FEE BOND fix	TAF ACT MAN F	TAF ACT MAN F	
TAF ACT MAN V  TAF ACT MAN V  XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR  XON UTIL FEE  XON UTIL FEE  XIFRA System Utilization Fee  MIDPNT LQTY CRT  MIDPNT LQTY CRT  Credit for Midpoint Liquidity Provider  SMP  SMP  Self Match Prevention  SP SF EQ F  SP SF EQ F  SP SF EQ V  SP SF EQ V  SP SF EQ V  SP REF TAF EQ F  SP REF TAF EQ V  SP REF TAF EQ F  SP REF TAF EQ V  SP REF TAF EQ F  SP REF TO SP REF TO SP REF TO SP REF TO SP REFULL TO SP REF TO SP REFULL TO SP RE	OTC TRADES LIS	OTC TRADES LIS	XETRA OTC TRADES LISTING
XON UTIL FEE XON UTIL FEE XFRA System Utilization Fee MIDPNT LQTY CRT MIDPNT LQTY CRT Credit for Midpoint Liquidity Provider SMP SMP Self Match Prevention SP SF EQ F SP SF EQ F Specialist Service Fee perf. EQUIT fix SP SF EQ V SP SF EQ V Specialist Service Fee perf. EQUIT var SP REF TAF EQ F SP REF TAF EQ F SP Refund Perf Transaction Fee EQUIT fix SP REF TAF EQ V SP REF TAF EQ V SP Refund Perf Transaction Fee EQUIT var SP REF TAF EQ V SP REF TAF EQ V SP Refund Perf Trading Fee EQUIT var 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-uidvid safe cust EQUIT ADD NONCCP EQ 3 ADD NONCCP EQ 3 SP Bonus non CCP-individ safe cust EQUIT ADD NONCCP EQ 4 ADD NONCCP EQ 4 SP Bonus non CCP-individ 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 NPUB fix TRF BON NPUB F TRF BON NPUB F XETRA TRADING FEE BOND NPUB RIX TRF BON NPUB V TRF BON NPUB V XETRA TRADING FEE BOND PUB BT TRF BON PUB F TRF BON PUB F XETRA TRADING FEE BOND PUB GIX TRF BON PUB F TRF BON PUB F XETRA TRADING FEE BOND PUB GIX TRF BON PUB V TRF BON PUB V XETRA TRADING FEE BOND PUB VAR TRF EQ F TRF EQ F XETRA TRADING FEE BOND PUB VAR TRF EQ F TRF EQ F XETRA TRADING FEE BOND PUB VAR TAF EQ F TRF EQ F XETRA TRADING FEE BOND PUB VAR TAF BON F XETRA TRADING FEE BOND FE	HIDDEN ORDR FEE	HIDDEN ORDR FEE	Transaction Fees for Hidden Orders
MIDPNT LQTY CRT  MIDPNT LQTY CRT  Credit for Midpoint Liquidity Provider  SMP  SMP  Self Match Prevention  SP SF EQ F  SP SF EQ F  SP SF EQ F  SP SP EQ V  SP SF EQ V  SP SF EQ V  SP SP EQ V  SP REF TAF EQ F  SP REF TAF EQ F  SP REF TAF EQ V  SP REF TAF EQ V  SP REF TAF EQ V  SP REF TAF EQ F  SP REf TAF EQ F  SP REf TRF EQ V  ADD CCP EQ  ADD NONCCP EQ 1  ADD NONCCP EQ 2  ADD NONCCP EQ 2  ADD NONCCP EQ 3  ADD NONCCP EQ 3  ADD NONCCP EQ 4  ADD NONCCP EQ 6  ADD NONCCP EQ 6  ADD NONCCP EQ 7  ADD NONCCP EQ 8  SP Bonus non CCP-us & Euroland CSC EQUIT SP Bonus non CCP-us & Eur	TAF ACT MAN V	TAF ACT MAN V	
SMP Self Match Prevention  SP SF EQ F SP SF EQ F SP SF EQ F SP SF EQ V SP REF TAF EQ F SP REF TAF EQ F SP REF TAF EQ F SP REF TAF EQ V SP REF TAF EQ V SP REF TAF EQ V SP REF TAF EQ F SP REF TRF EQ F SP REF TRF EQ F SP REF TRF EQ C SP REf UND PET TRE EQ C SP Ref Und Perf Transaction Fee EQUIT fix SP REf UND PET TRE EQ C SP Ref UND PET TRE EQ C SP Ref Und Perf Transaction Fee EQUIT fix SP REf UND PET TRE EQ C SP Ref Und Perf Transaction Fee EQUIT fix SP REf UND PET TRE EQ C SP Ref und Perf Transaction Fee EQUIT fix SP REf UND PET TRE EQ C SP Ref und Perf Transaction Fee EQUIT fix SP REf Und	XON UTIL FEE	XON UTIL FEE	XFRA System Utilization Fee
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SP REF TRF EQ V ADD CCP EQ ADD CCP EQ ADD NONCCP EQ 1 ADD NONCCP EQ 1 ADD NONCCP EQ 1 ADD NONCCP EQ 2 ADD NONCCP EQ 2 ADD NONCCP EQ 2 ADD NONCCP EQ 2 ADD NONCCP EQ 3 ADD NONCCP EQ 3 ADD NONCCP EQ 3 ADD NONCCP EQ 3 ADD NONCCP EQ 4 ADD NONCCP EQ 5 ADD NONCCP EQ 5 ADD NONCCP EQ 6 ADD NONCCP EQ 7 ADD NONCCP EQ 8 ADD NONCCP EQ 9 ADD NONCCP EQ 1 ADD NONCCP EQ 9 ADD NONCCP EQ 1 ADD NONCCP EQ 9 ADD NONCCP EQ 1 ADD NONCCP EQ 1 ADD NONCCP EQ 9 ADD NONCCP EQ 1 ADD NONC	SP REF TAF EQ V	SP REF TAF EQ V	SP Refund Perf Transaction Fee EQUIT var
ADD CCP EQ ADD CCP EQ SP Bonus CCP eligible EQUIT  ADD NONCCP EQ 1 ADD NONCCP EQ 1 ADD NONCCP EQ 2 ADD NONCCP EQ 2 ADD NONCCP EQ 2 ADD NONCCP EQ 3 ADD NONCCP EQ 3 ADD NONCCP EQ 3 ADD NONCCP EQ 3 ADD NONCCP EQ 4 ADD NONCCP EQ 5 ADD NONCCP EQ 5 ADD NONCCP EQ 6 ADD NONCCP EQ 7 ADD NONCCP EQ 8 ADD NONCCP EQ 9 ADD NONCCP EQ 1 ADD NONCCP EQ 9 ADD NONCCP EQ 9 ADD NONCCP EQ 1 ADD NONCEP EQUIT  TRE BON BONUS NONCEP IN EXELUATION OF EXE	SP REF TRF EQ F	SP REF TRF EQ F	SP Refund Perf Trading Fee EQUIT fix
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ADD NONCCP EQ 3 ADD NONCCP EQ 3 SP Bonus non CCP-individ safe cust EQUIT ADD NONCCP EQ 4 ADD NONCCP EQ 4 SP Bonus nonCCP-non-coll safe cust EQUIT TRF BON LIS F TRF BON LIS F XETRA TRADING FEE BOND LISTING fix TRF BON LIS V TRF BON LIS V XETRA TRADING FEE BOND LISTING var TRF BON NPUB F TRF BON NPUB F XETRA TRADING FEE BOND NPUB fix TRF BON NPUB V1 TRF BON NPUB V1 XETRA TRADING FEE BOND NPUB NZAC var TRF BON NPUB V2 TRF BON NPUB V2 XETRA TRADING FEE BOND NPUB ZAC var TRF BON PUB F TRF BON PUB F XETRA TRADING FEE BOND PUB fix TRF BON PUB V TRF BON PUB V XETRA TRADING FEE BOND PUB Var TRF EQ F TRF EQ F XETRA TRADING FEE EQUIT fix TRF EQ V TRF EQ V XETRA TRADING FEE EQUIT var TAF BON F XETRA TRADING FEE EQUIT var	ADD NONCCP EQ 1	ADD NONCCP EQ 1	SP Bonus non CCP-coll safe custody 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  TRF BON LIS V  TRF BON LIS V  TRF BON LIS V  XETRA TRADING FEE BOND LISTING var TRF BON NPUB F  TRF BON NPUB F  TRF BON NPUB V1  TRF BON NPUB V1  TRF BON NPUB V2  TRF BON NPUB V2  TRF BON NPUB V2  TRF BON PUB F  TRF BON PUB F  TRF BON PUB F  TRF BON PUB F  TRF BON PUB V  XETRA TRADING FEE BOND NPUB ZAC var TRF BON PUB F  TRF BON PUB F  TRF BON PUB V  XETRA TRADING FEE BOND PUB fix TRF BON PUB V  XETRA TRADING FEE BOND PUB var TRF EQ F  XETRA TRADING FEE EQUIT fix TRF EQ V  XETRA TRADING FEE EQUIT var TAF BON F  XETRA TRADING FEE EQUIT var TAF BON F	ADD NONCCP EQ 2	ADD NONCCP EQ 2	SP Bonus non CCP-US & Euroland CSC EQUIT
TRF BON LIS F TRF BON LIS V TRF BON LIS V TRF BON LIS V TRF BON LIS V TRF BON NPUB F TRF BON NPUB F TRF BON NPUB F TRF BON NPUB V1 TRF BON NPUB V1 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON PUB F TRF BON PUB V TRF EQ F TRF EQ F TRF EQ V TRF EQ V TRF EQ V TRF BON F TAF BON F XETRA TRADING FEE EQUIT fix XETRA TRADING FEE EQUIT var XETRA TRADING FEE EQUIT var XETRA TRADING FEE EQUIT var	ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
TRF BON LIS V TRF BON LIS V TRF BON NPUB F TRF BON NPUB F TRF BON NPUB F TRF BON NPUB V1 TRF BON NPUB V1 TRF BON NPUB V1 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON PUB F TRF BON PUB F TRF BON PUB F TRF BON PUB V TRF EQ F TRF EQ F TRF EQ V TRF EQ V TRF EQ V TRF BON F TAF BON F TAF BON F TAF BON F TRF EBON PUB F TRF EBON F TRF	ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON NPUB F TRF BON NPUB F TRF BON NPUB V1 TRF BON NPUB V1 TRF BON NPUB V1 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON NPUB V2 TRF BON PUB F TRF BON PUB F TRF BON PUB F TRF BON PUB V TRF EQ F TRF EQ F TRF EQ V TRF EQ V TRF EQ V TRF BON F TAF BON F  XETRA TRADING FEE BOND PUB V XETRA TRADING FEE EQUIT fix XETRA TRADING FEE EQUIT var XETRA TRADING FEE EQUIT var XETRA TRADING FEE EQUIT var XETRA TRADING FEE BOND fix	TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON NPUB V1  TRF BON NPUB V1  XETRA TRADING FEE BOND NPUB NZAC var  TRF BON NPUB V2  TRF BON NPUB V2  XETRA TRADING FEE BOND NPUB ZAC var  TRF BON PUB F  TRF BON PUB F  XETRA TRADING FEE BOND PUB fix  XETRA TRADING FEE BOND PUB fix  XETRA TRADING FEE BOND PUB var  TRF EQ F  TRF EQ F  XETRA TRADING FEE EQUIT fix  XETRA TRADING FEE EQUIT var  TAF BON F  XETRA TRADING FEE EQUIT var  XETRA TRADING FEE BOND fix	TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON NPUB V2  TRF BON NPUB V2  XETRA TRADING FEE BOND NPUB ZAC value TRF BON PUB F  TRF BON PUB F  XETRA TRADING FEE BOND PUB fix  XETRA TRADING FEE BOND PUB fix  XETRA TRADING FEE BOND PUB var  TRF EQ F  TRF EQ F  XETRA TRADING FEE EQUIT fix  XETRA TRADING FEE EQUIT var  TAF BON F  XETRA TRADING FEE EQUIT var  XETRA TRADING FEE BOND fix	TRF BON NPUB F	TRF BON NPUB F	XETRA TRADING FEE BOND NPUB fix
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 XETRA TRANSACTION FEE BOND fix	TRF BON NPUB V1	TRF BON NPUB V1	
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 XETRA TRADING FEE EQUIT var TAF BON F TAF BON F XETRA TRANSACTION FEE BOND fix	TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC va
TRF EQ F XETRA TRADING FEE EQUIT fix TRF EQ V XETRA TRADING FEE EQUIT var TAF BON F TAF BON F XETRA TRANSACTION FEE BOND fix	TRF BON PUB F	TRF BON PUB F	XETRA TRADING FEE BOND PUB fix
TRF EQ V XETRA TRADING FEE EQUIT var TAF BON F XETRA TRANSACTION FEE BOND fix	TRF BON PUB V	TRF BON PUB V	XETRA TRADING FEE BOND PUB var
TAF BON F XETRA TRANSACTION FEE BOND fix	TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
	TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var
TAF BON LIS F XETRA TRANSACTION FEE BOND LISTING	TAF BON F	TAF BON F	XETRA TRANSACTION FEE BOND fix
	TAF BON LIS F	TAF BON LIS F	XETRA TRANSACTION FEE BOND LISTING

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		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 I	EQUIT LIST FIXTRADING	FEE PRED II EQUIT LIST FIXTRADING FEE
		PRED II EQUIT LIST FIX

TRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VAR

TRADING FEE PRED II EQUIT LIST FIXTRADING FEE PRED II EQUIT LIST FIXTRADING FEE PRED II EQUIT LIST FIX

TRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

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#### 6.197 feeYtdAmnt

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

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

clearing relationships).

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

# 6.198 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

#### 6.199 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

#### 6.200 firmOtrVol

Description This field displays the value of the daily order to trade ratio (OTR) based on

volumes.

Format numeric 15, 4

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Where used: TR101 MiFID II OTR Report

#### 6.201 fixClOrdId

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

#### 6.202 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

### 6.203 flexAcctInfo

Description This field contains the flexible account information entered by members as

free format text in order to segregate their clients positions.

Format alphanumeric 32

Where used: TE540 Daily Order Maintenance

TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### **6.204** floor

Description This field contains month floor which is used to calculate volume component.

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Format numeric 12

Where used: TR102 Excessive System Usage Report

#### 6.205 floorNo

Description This field provides the different floors of the number based OTR for regular

members and market makers.

Format numeric 1

Where used: TR101 MiFID II OTR Report

# 6.206 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

### 6.207 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

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### 6.208 flxCntrSynProdId

Description This field contains a synthetical product ID for flexible contracts. It is derived

from regular product ID by configuring it according to the settlement type and

exercise type.

Format alphanumeric 4

Where used: TA113 Complex and Flexible Instrument Definition

# 6.209 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

#### 6.210 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

TC545 Daily TES Maintenance TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### 6.211 freeText2

Description This field contains the text entered by the participant.

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For Eurex Classic this fields displays the content of the Cust field.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

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

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### 6.212 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

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### 6.213 freeText4

Description This field contains the text entered by the participant. This field displays the

content of the memberInternalOrderNumber.

Format alphanumeric 16

Where used: RD135 Trade Enrichment Rule Status

TC545 Daily TES Maintenance

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#### 6.214 fulfCovTimInd

Description This field indicates whether quotes are provided for the minimum coverage

time required as per the market maker package obligations.

Format alphanumeric 3

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

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

### 6.215 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

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

0 NO 1 YES

Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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# 6.216 fulfPackEqtInd

Description This field indicates whether the market maker package requirement for the

minimum number of equity products is fulfilled.

Format alphanumeric 1

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

Y Yes N No

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

#### 6.217 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: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

### 6.218 fulfPackInd

Description This field indicates whether the market maker package requirement for the

minimum number of quotes on respective option products is fulfilled.

Format alphanumeric 3

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

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

# 6.219 fulfQuoReqViolPct

Description This field indicates whether the total valid quotes request violation percentage

is less than or equal to the monthly allowed violation percentage.

Format alphanumeric 3

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

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

#### 6.220 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

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#### 6.221 fulfSmcCovrdTimeInd

Description This field indicates whether for this product the SMC Covered Time is greater

than or equal to the SMC Required Time (mtd). Valid Values: YES and NO

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

#### 6.222 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

### 6.223 fulfStrategyQrInd

Description This field indicates whether the market maker "Strategy"-Building Block

requirement for the minimum number of strategy quote requests is fulfilled.

Format alphanumeric 3

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

YES Yes NO No

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Where used: TD955 Building Block Liquidity Provider Measurement

#### 6.224 fulfViolInd

Description This field indicates whether the sum of violations is less or equal to the

maximum number of tolerated violation days.

Format alphanumeric 3

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

YES Yes NO No

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

#### 6.225 fulfVolInd

Description This field indicates whether the sum of market maker volume is greater than

or equal to the required monthly volume.

Format alphanumeric 3

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

YES Yes NO No

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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### 6.226 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

### 6.227 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

#### 6.228 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: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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### 6.229 graceFactor

Description This field contains a Grace Factor which allows Market Makers with Quote

Performance lower than the Market Maker performance requirement to be

eligible for the Market Maker Floor.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

# 6.230 graceFactorCnt

Description Grace Factor which allows Market Makers with Quote Performance lower

than the Market Maker performance requirement to be eligible for the Market

Maker Floor for the transaction based OTR.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

#### 6.231 graceFactorVol

Description Grace Factor which allows Market Makers with Quote Performance lower

than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR. NB: For regulatory reasons, this field

name contains Vol although it is not a Volume.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

# 6.232 halfMtdDays

Description This field contains half of the total trading days till date

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Format numeric 2

Where used: TD983 Regulatory Market Making MTD

# 6.233 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

#### 6.234 headroom

Description This field contains available headroom before the excessive limit is reached.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

# 6.235 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

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### 6.236 inactivated

Where used:

Description This field contains the information of the order inactive/active status

Inactive

Format alphanumeric 1

Valid ValuesDecodesDescriptions0Active

I

TC540 Daily Order Maintenance TE540 Daily Order Maintenance

## 6.237 incomingOrderIndicator

Description This field indicates how a CLIP order is processed in the matching.

Format alphanumeric 1

 Valid Values
 Decodes
 Descriptions

 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

# 6.238 initDispQty

Description This field indicates the quantity of iceberg order displayed to the market.

Format numeric 13, 4

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

#### 6.239 instBusDate

Description This field represents the Business date on which the following TRF

Instrument Parameters apply.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

#### 6.240 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

True - Manual Update

Where used: TA114 Variance Futures Parameter

### 6.241 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

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

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TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

#### 6.242 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

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 TE547 TES Late Approval Report

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

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TE930 T7 Daily Trade Statistics

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### 6.243 instrumentMnemonic

Description This field contains the instrument mnemonic.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

TA116 Decay Split Table

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

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

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TD944 Daily Advanced Market Making Strategy Quote Request Performance

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE547 TES Late Approval Report

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TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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## 6.244 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.

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Format alphanumeric 7

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.245 instrumentType

Description This field contains the instrument type code.

**Format** alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	SIMPLE	Simple Instrument
2	O-STRAT	Standard Option Strategy (Derivatives specific)
3	O-NS-STR	Non-Standard Option Strategy (Derivatives specific)
4	VOLA-STR	Volatility Strategy (Derivatives specific)
5	F-SPREAD	Futures Spread (Derivatives specific)
6	IPS	Inter Product Spread (Derivatives specific)
7	F-STRAT	Standard Futures Strategy (Derivatives specific)
8	PCK-BNDL	Pack and Bundle (Derivatives specific)
9	STRIP	Strip (Derivatives specific)
F	FLEXIBLE	Flexible Instrument (Derivatives specific)

Where used: TA113 Complex and Flexible Instrument Definition

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

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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

### 6.246 instTradDat

Description This field indicates the trading date of the variance futures instrument param-

eters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

### 6.247 investIdentifier

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

participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a

numeric short code.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

## 6.248 investQualifier

Description This field is required to distinguish between human/natural persons {Nation-

al\_ID} and Algos {Algo ID}

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Format alphanumeric 7

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

24 Human Entered by human/natural person

22 Algo Entered by Algorithm

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

#### 6.249 isBroker

Description This field indicates when the TES trade is entered by a broker, i.e. when the

initiating user is not an approving trader.

Format alphanumeric 1

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

0 F False - The TES trade is not a broker trade
1 True - The TES trade is a broker trade

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

### 6.250 isDisclosed

Description This field indicates when the TES trade is published or not intraday.

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Valid ValuesDecodesDescriptions0FFalse1TTrueWhere used:TE545 Daily TES Maintenance<br/>TE910 T7 Daily Trade Activity

#### 6.251 isinCod

Description This field contains the International Security Identification Number (ISIN) of

the product. On some reports it can alternatively contain the kind of collateral,

eg. CASH, CLAIM AMNT or SECU.

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

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TD930 Daily Trade Statistics TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE547 TES Late Approval Report

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

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TR101 MiFID II OTR Report

#### 6.252 isOnBook

Description The field denotes if an uploaded TES trade is marked as on-book.

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Format alphanumeric 1

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

0 F The TES trade is not marked as on-book
1 T The TES trade is marked as on-book

Where used: TE545 Daily TES Maintenance

## 6.253 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>

False - is not located in the US
True - is located in the US

Where used: RD115 User Profile Status

#### 6.254 item

Description List number of deal from list of all deals struck on this deal date (day)

Format numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

## 6.255 kindOfDepo

Description This field contains the kind of depository.

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Where used: CB062 Designated Sponsor Refund

TC810 T7 Daily Trade Confirmation

## 6.256 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

## 6.257 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

## 6.258 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

## 6.259 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

## 6.260 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

## 6.261 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

#### **6.262** 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.

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	1	Trader
2	2	Head Trader
3	3	Supervisor

Where used: RD115 User Profile Status

#### **6.263** 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

## 6.264 limitCnt

Description The respective maximum transaction based OTR threshold per product. Based

on the quoting behaviour the member will be considered as a market maker

with higher thresholds.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

## 6.265 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".

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Where used: TR100 Order to Trade Ratio Report

## 6.266 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

#### 6.267 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

### 6.268 limOrdrPrc

Description This field contains the order limit price, which is limit price provided by the

participant.

Format numeric signed 9, 5

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

## **6.269** limType

Description This field shows the type of transaction limit.

Format alphanumeric 8

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

A All All

S Standard Standard

N No Impact No Market Data Impact

Where used: CB069 Transaction Report

TR102 Excessive System Usage Report

## 6.270 limUsageCnt

Description The usage of the limits, defined as the OTRno divided by ThresholdCount.

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

## 6.271 limUsageVol

Description The usage of the limits, defined as the OTRvol divided by ThresholdVol.

Format numeric 10, 4

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Where used: TR100 Order to Trade Ratio Report

## 6.272 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: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

## **6.273** logNam

Description This field indicates the login name of the user.

Format alphanumeric 11

Where used: RD115 User Profile Status

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## 6.274 longValue

Description 35 alphanumerical characters, containing the long value. The following

content will be possible:-National ID maximum 35 alphanumerical characters,

which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is

not possible

Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

#### **6.275** 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

#### 6.276 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

## 6.277 lstSetlmtPrc\_1

Description This field contains the last settlement price.

Format numeric 9, 5

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Where used: TE930 T7 Daily Trade Statistics

#### 6.278 lstTrdPrc

Description This field contains the last trade price.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.279 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

### 6.280 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

#### 6.281 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.

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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

## 6.282 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

## 6.283 matchType

Description The point in the matching process at which the order was matched.

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_OR	DERAuto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
5	BEST_EXECUTION	Best Execution
6	VDO_MIDPOINT	VDO Midpoint
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTIO	NContinuous auction match events

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Where used: TC540 Daily Order Maintenance

## 6.284 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

#### 6.285 maxNoBookOrdersBu

Description This field contains the Maximum number of open orders and quote sides on

on trading business unit level for a specific product.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

#### 6.286 maxNoBookOrdersPerFutureBu

Description This field contains the Maximum number of open orders and quote sides on

trading business unit level for all futures.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

#### 6.287 maxNoBookOrdersPerFutureSes

Description This field contains the Maximum number of open orders and quote sides on

single session level for all futures.

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Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

## 6.288 maxNoBookOrdersPerOptionBu

Description This field contains the Maximum number of open orders and quote sides on

trading business unit level for all options.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

## 6.289 maxNoBookOrdersPerOptionSes

Description This field contains the Maximum number of open orders and quote sides on

single session level for all options.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

### 6.290 maxNoBookOrdersSes

Description This field contains the Maximum number of open orders and quote sides on

single session level for a specific product.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

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#### 6.291 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

## 6.292 maxOrdrQty

Description This field contains the maximum quantity of regular order, which is allowed

to the trader in the given product.

Format numeric 13, 4

Where used: RD115 User Profile Status

RD125 User Transaction Size Limit Status

### 6.293 maxRatioMarket12M

Description This field contains the max value across all ISINs (for Cash Market) or all

products (for Derivatives Market) of the daily report defined as Transac-

tions12M/TradingSec12M.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

### 6.294 maxRatioMarketDate

Description This field contains the max value across all ISINs (for Cash Market) or all

products (for Derivatives Market) of the daily report defined as NoTransac-

tionsDate/NoSecDate.

Format numeric 6, 2

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Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.295 maxRatioMarketMtd

Description This field contains the max value across all ISINs (for Cash Market) or all

products (for Derivatives Market) of the daily report defined as NoTransac-

tionsMTD/NoSecMTD.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

### 6.296 maxRatioNo

Description This field contain the defined maximum ratio of the instrument group of the

respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

### 6.297 maxRatioVol

Description This field contains the defined maximum ratio of the instrument group of the

respective ISIN.

NB: For regulatory reasons, this field name contains "Vol" although it is not a

Volume.

Format numeric 10

Where used: TR101 MiFID II OTR Report

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## 6.298 maxTESQty

Description This field indicates the maximum amount in the product currency that the

member can trade while entering an off-book transaction.

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

## 6.299 membCcpClgIdCod

Description This field indicates the CCP clearning member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

## 6.300 membClgIdCod

Description This field indicates the general clearing member or direct clearing member.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance TD962 MTD EnLight LP Performance TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

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### 6.301 membClgIdNam

Description This field contains the full name of clearing institution of the member.

Format alphanumeric 50

Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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#### 6.302 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request 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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### 6.303 membExchIdNam

Description This field indicates the name of the member institution, which describes a

legal entity (here in the context of the exchange member).

Format alphanumeric 50

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request 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 TD959 Designated Market Making Measurement

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#### 6.304 membId

Description This field contains the member ID.

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Format alphanumeric 5

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CB080 Monthly Fee and Rebate Statement

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**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

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TR102 Excessive System Usage Report

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TR162 Algo HFT Error TR163 Algo HFT Status

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

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

## 6.305 membLglNam

Description This field contains the legal name of the member.

Format alphanumeric 40

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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

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RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

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TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

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TT136 Pre-trade Risk Control

#### 6.306 minimumSmcDuration

Description This field indicates the minimum duration of SMC per product and month.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### 6.307 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

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Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

#### 6.308 minimumValueCnt

Description This field contains the correction term which corrects for cases where the

number of trades is not sufficient for an reasonable transaction based OTR.

Format numeric 7

Where used: TR100 Order to Trade Ratio Report

#### 6.309 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

## 6.310 mktGrpNam

Description This field contains the market group name. This could either be a product

assignment group or and an entire market.

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Where used: CB062 Designated Sponsor Refund

CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status TL001 System Transaction Overview

TT133 Trading Risk Events

### **6.311** mmBase

Description This field contains Market Maker Base value on that day, which applies to the

spread quality on this day

Format numeric 12

Where used: TR102 Excessive System Usage Report

### 6.312 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

## 6.313 mmpActivity

Description This field contains the activity information of market marker protection.

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Valid Values	<u>Decodes</u>	Descriptions
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	СНК	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

## 6.314 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

## 6.315 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

## 6.316 mmpReason

Description This field contains the mmp reason.

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection
Where used:	TT132 Market Maker Protection	

## 6.317 mmPrgrmCod

Description This field contains the information on the MM program on that trading day, if

applicable

Format alphanumeric 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

## 6.318 mmpTimeWindow

Description This field contains the market marker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

## 6.319 mmpVega

Description This field contains the market marker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

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## 6.320 mmpVolume

Description This field contains the market marker protection volume.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

## **6.321** mmReq

Description This field shows Market Maker requirement to be fulfilled on that trading day

to be eligible for Market Maker fee structure for that Month.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

## 6.322 mnthlyReq

Description This field contains the monthly required violation percentage.

Format numeric 6, 2

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

### 6.323 mnthToDate

Description This field displays the accumulated transaction limit fees for each market

group for the current month.

Format numeric 11, 2

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Where used: TL001 System Transaction Overview

## 6.324 mrtyDat

Description This field contains the maturity date of the traded bond.

Format DateFormat

Where used: TE545 Daily TES Maintenance

### 6.325 mtdCutLim

Description This field contains monthly cut limit, which is the maximum number of quote

requests used for calculating the violation percentage.

Format numeric 10

Where used: TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

## 6.326 mtdDays

Description This field contains the total trading days till date

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

TR100 Order to Trade Ratio Report

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#### 6.327 mtdNoProdsFulfilPack

Description This field indicates the month-to-date number of products in a package with

the status "FULFILLED" requirement (see TD957). Field type should be

integer, with maximum value of 999.

Format numeric 3

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.328 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

### 6.329 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

## 6.330 mthPackReq

Description This field contains the number of options that must be fulfilled within the

respective market maker program package in order to fulfill the whole package. This is less or equal to the number of products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

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## 6.331 mthPackReqEqt

Description This field contains the number of equity options that must be fulfilled within

the market maker package. This is less or equal to the number of equity

products within the package.

Format numeric 5

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

## 6.332 mthPackReqIdx

Description This field containes the number of equity index options that must be fulfilled

within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within

the package.

Format numeric 5

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

## 6.333 mthReqCovTim

Description This field indicates the sum of the required time to be covered by good quotes

and is equal to sumReqTim.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

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# 6.334 mthReqQuoReqViolP

Description This field contains the required the violation percentage, based on the valid

quote request violations in proportion to the valid quote requests in the respective market maker program/package that must not be exceeded.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

# 6.335 mthReqViol

Description This field contains the number of maximum tolerated days with violation and

is equal to nbrTolViolDays.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

# 6.336 mthReqVol

Description This field contains the required monthly volume.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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# 6.337 nbrEqtOptToBeQuot

Description This field contains the number of equity products on which the members have

to place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

# 6.338 nbrExrPrcToBeQuot

Description This field contains the number of exercise price around the current underlying

price, at which the member has to place quotes as an obligation to market

maker program.

Format numeric 5

Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

# 6.339 nbrIdxOptToBeQuot

Description This field contains the number of index based products on which the members

have to place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

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# 6.340 nbrToBeQuot

Description This field contains the number of products on which the members have to

place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

# 6.341 nbrTolViolDays

Description This field contains the number of maximum tolerated days with violation in

the market maker program.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

# 6.342 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>

FALSE Underlying Price and delta cannot be negotiated.

TRUE Underlying Price and delta can be negotiated.

Where used: TE600 Eurex EnLight Maintenance

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# 6.343 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

### 6.344 newRefPrc

Description This field contains the reference price provided by the responder.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.345 nextBusDate

Description This field indicates the next business date of the product.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

# 6.346 nextTradDat

Description This field indicates the next trading date of the product.

Format DateFormat

Where used: TA114 Variance Futures Parameter

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#### 6.347 nomVal

Description This field contains the nominal (face) value of the security.

Format numeric 13, 4

Where used: TE545 Daily TES Maintenance

# 6.348 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: TE600 Eurex EnLight Maintenance

#### 6.349 noRmmInstrumentsFulfilled

Description This field contains the number of instruments per product and day where the

50% coverage requirement is fulfilled for RMM measurement.

Format numeric 5

Where used: TD983 Regulatory Market Making MTD

# 6.350 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

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#### 6.351 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

#### 6.352 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

### 6.353 noTransactionsDate

Description This field contains the number of relevant order and quote messages for the

report date per ISIN (for Cash Market) or per Product (for Derivatives

Market) for each participant send to the exchange on proprietary account and

market making account.

Format numeric 9

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.354 noTransactionsDateIsin

Description This fields sums up noTransactionDate over all participants of an investment

firm.

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Format numeric 10

Where used: TR901 MiFID II Message Rate Report

#### 6.355 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

## 6.356 noTransactionsMtdIsin

Description This fields sums up noTransactionMtd over all participants of an investment

firm.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

# 6.357 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

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# 6.358 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

# 6.359 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

### 6.360 numbOfTa

Description This field displays the number of transactions on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

#### 6.361 numbOfTr

Description This field displays the number of trades on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

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#### 6.362 offerPrc

Description This field contains the indicative Offer Price provided by the requester.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.363 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.364 openBuyOrders

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

# 6.365 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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# 6.366 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

# 6.367 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

### 6.368 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

# 6.369 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

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

# 6.370 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

# 6.371 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

# 6.372 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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# 6.373 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

# 6.374 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

# 6.375 orderedVol

Description Total volume of orders and quotes per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

#### 6.376 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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### 6.377 orderVol

Description This field shows either n/a or a natural number indicating the ordered volume.

Format alphanumeric 17

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement CB069 Transaction Report

# 6.378 ordOriginFirm

Description This field contains external cooperation partner ID used in selected cooper-

ation links such as with KRX.

Format alphanumeric 7

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication

#### 6.379 ordrMktVal

Description This field contains order market value.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

### 6.380 ordrNo

Description This field indicates the order identification number assigned to an order by the

exchange.

Format alphanumeric 20

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Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund

## 6.381 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

# 6.382 ordrQty

Description This field contains the remaining order quantity of the transaction, which has

not been executed yet.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance

TE550 Open Order Detail

# 6.383 ordrQty1

Description This field contains the number of orders.

Format numeric 13

Where used: CB060 Fee Statement

CB068 Transaction Overview

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# 6.384 ordrTyp

Description This field contains the order type.

Format alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

# 6.385 originCountryCode

Description This field indicates the code of the country where the order has been entered,

using the internationally accepted "origin country code" given by ISO-3166-

1-alpha-2.

Format alphanumeric 2

Where used: TE540 Daily Order Maintenance

TE545 Daily TES Maintenance TE590 CLIP Trading Indication

# 6.386 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

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Where used: TR101 MiFID II OTR Report

#### 6.387 otrNo

Description This field provides the value of the OTR based on numbers.

Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report

#### 6.388 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

## **6.389** 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

# 6.390 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.

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Format alphanumeric 5

Where used: TD942 Daily Advanced Market Making Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

# 6.391 parentDeal

Description This field contains the parent deal ID of a reversed deal - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

# 6.392 participant

Description This field indicates the name of the participant, which is a legal entity.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status

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RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

**TE590 CLIP Trading Indication** 

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

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TR102 Excessive System Usage Report

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TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

# 6.393 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

**RD110 User Profile Maintenance** 

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

**RD125 User Transaction Size Limit Status** 

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

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TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

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# 6.394 pending Deletion

Description This field contains the information of the order deletion status

Format alphanumeric 1

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<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

# 6.395 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

# 6.396 prc

Description This field contains the Price of the quote side.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.397 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

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Where used: RD115 User Profile Status

# 6.398 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

# 6.399 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

# 6.400 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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# 6.401 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

# 6.402 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

# 6.403 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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## 6.404 prodFactCnt

Description This field contains a factor for the transaction based OTR for the respective

product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility

in the respective product.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

# 6.405 prodFactVol

Description This field contains a factor for the volume based OTR for the respective

product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility in the respective product. NB: For regulatory reasons, this field name contains

Vol although it is not a Volume.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

## 6.406 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>

False - Automatic Calculation

1 True - Manual Update

Where used: TA114 Variance Futures Parameter

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#### 6.407 prodTim

Description This field indicates the accumulated time the product was available in the

trading period (trading or fast market).

TimeFormat **Format** 

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.408 prodTradDat

Description This field indicates the trading date of the variance futures product param-

eters.

**Format DateFormat** 

Where used: TA114 Variance Futures Parameter

#### 6.409 product

Description This field indicates the product.

**Format** alphanumeric 12

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

**CB069 Transaction Report** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

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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

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance

TD962 MTD EnLight LP Performance

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

**TE535 Cross and Quote Requests** 

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

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TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection TT136 Pre-trade Risk Control

# 6.410 prodVolM

Description This field contains the monthly product volume of the market maker account

of the member.

Format numeric signed 12, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

# 6.411 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

# 6.412 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

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	ADDMOD	Modify (includes deletions)
4	LOA	Reloaded

TT136 Pre-trade Risk Control

# 6.413 ptrLimitType

Where used:

Description Distinguishes between limits that have been set by the exchange, by the

clearing member or by the member himself.

Format alphanumeric 3

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	EXC	Exchange
2	CLE	Clearing Member
3	MEM	Member

Where used: TT136 Pre-trade Risk Control

# 6.414 ptrScope

Description Distinguishes between on-book trading and off-book trading.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1ORDOn-Book Trading2TESOff-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

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# 6.415 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

# 6.416 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

# 6.417 publishQtyFlg

Description This field indicates whether the agreed quantity of a CLIP trading indication is

disclosed in the CLIP announcement.

Format alphanumeric 1

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

Y The agreed quantity is disclosed
 N The agreed quantity is not disclosed

Where used: TE590 CLIP Trading Indication

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# 6.418 publishSide

Description This field indicates whether the agreed client side of a CLIP trading indication

is disclosed in the CLIP announcement.

Format alphanumeric 1

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

Y The agreed client side is disclosed
 N The agreed client side is not disclosed

Where used: TE590 CLIP Trading Indication

# 6.419 qty

Description This field contains the Quantity of the Quote Side

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.420 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

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# **6.421** quoInd

Description This field contains the quote indicator.

Format alphanumeric 1

Where used: CB062 Designated Sponsor Refund

# 6.422 quoReqTot

Description This field contains the total quote requests submitted for a product in the

reporting period.

Format numeric 5

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

# 6.423 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

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Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

# 6.424 quoReqViolPct

Description This field contains the quote request violation percentage, which is the valid

quote request violations in proportion to the valid quote requests in the

respective market maker program.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

#### 6.425 quoteFreeText

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

of the quote.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

# 6.426 quoteId

Description This field contains the Quote ID generated by the Selective RFQ Service.

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Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.427 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

# 6.428 quoteSizeQuality

Description This field contains Quote Size Quality on that trading day which is the

average size (number of contracts) quoted per product for a given period

Format numeric 16, 4

Where used: TR100 Order to Trade Ratio Report

# 6.429 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

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# 6.430 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

# 6.431 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

### 6.432 ratio

Description This field contains the instrument leg ratio (values 1 - 999).

Format numeric 3

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.433 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

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Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

### 6.434 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

#### 6.435 ratioMarketMtd

Description This field displays the ratio of the firm (containing all members of that firm)

covering all actively traded ISINs on the respective month-to-date period calculated as the sum of noTransactionsMTD of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD

of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

# 6.436 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

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Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

# 6.437 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

# 6.438 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

#### 6.439 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

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# 6.440 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

# **6.441** 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
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
24	ResInstrStat	RESET INSTRUMENT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
44	IntraD	INTRADAY STARTUP PROCESSING
45	SOD	START OF DAY PROCESSING
46	EOD	END OF DAY PROCESSING
47	ExpSer	SERIES EXPIRATION
48	ExpOrd	ORDER EXPIRATION
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTI- VATION
51	ActOAO	OPENING AUCTION ONLY ORDER

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		ACTIVATION
2	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
3	ActAO	AUCTION ONLY ORDER ACTIVATION
4	InaAO	AUCTION ONLY ORDER INACTIVATION
5	IceRef	ICEBERG PEAK REFILL
5	ComCA	COMMIT CLOSING AUCTION
7	CommAuct	COMMIT AUCTION
3	OrdExpIday	ORDER EXPIRATION INTRADAY
9	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
0	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
4	OCOtrg	OCO ORDER TRIGGERING
5	NewID	CREATE NEW ID NUMBER
5	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
7	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
8	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
)	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
)	ChgCpx	UPDATE COMPLEX INSTRUMENT
	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
2	StpTrg	STOP ORDER TRIGGERING
3	MMPTrg	MARKET MAKER PROTECTION
1	InaQuo	QUOTE INACTIVATION
5	ReaQuo	QUOTE REACTIVATION
j	DataCh	REFERENCE DATA UPDATE
7	IBBO	IBBO UPDATE
3	DataCh	REFERENCE DATA UPDATE ADD
)	DataCh	REFERENCE DATA UPDATE CHANGE
)	DataCh	REFERENCE DATA UPDATE DELTE
1	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
2	PAPChk	POTENTIAL AUCTION PRICE CHECK
3	Susp	INSTRUMENT SUSPENSION
1	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
5	InsStp	INSTRUMENT STOP
5	RPrcUp	REFERENCE PRICE UPDATE
8	ImFail	IMAGE FAILOVER
9	TierDn	TIER RUN DOWN

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90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
101	SMPChg	MODIFY DUE TO SELF MATCH PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
104	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	ClBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
115	TickSizChg	TICK SIZE CHANGE
116	BOCQuoBidCncl	BOC QUOTE BID SIDE CANCELLED
117	BOCQuoAskCncl	BOC QUOTE ASK SIDE CANCELLED
118	PLPQuoBidCncl	PLP QUOTE BID SIDE CANCELLED
119	PLPQuoAskCncl	PLP QUOTE ASK SIDE CANCELLED
120	RecovInitHF	RECOVERY INITIATED HF
121	DataLd	PERSISTENT DATA LOAD INITIATED
122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING COMPLETED
128	RecovCplInitSt	RECOVERY COMPLETED INITIAL START
129	RecovCplIdaySt	RECOVERY COMPLETED INTRADAY START
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE

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139	RecBU	RECOV NONEXISTENT OWNING BUID
41	RecUsr	RECOV NONEXISTENT OWNING USERID
.42	RecSes	RECOV NONEXISTENT OWNING SESSIONID
43	RecStp	RECOV INVALID STOP PRICE
.44	RecDel	RECOV MARKED FOR DELETE
45	RecIns	RECOV NONEXISTENT INSTRUMENT
46	RecREv	RECOV BUSINESS UNIT RISK EVENT
47	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
.48	PDIOrd	RECOV PENDING ORDER DELETE
49	RecovIntQty	RECOV INVALID QTY
50	FusBox	FUSEBOX EVENT
51	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
52	SchWrn	AUTOMATIC SCHEDULER WARNING
.53	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
54	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
55	CapAdj	CAPITAL ADJUSTMENT CLEANUP
56	RefMod	REFERENCE DATA MODIFICATION CLEANUP
57	Initia	INITIAL CLEANUP
58	Ping	PING REQUEST
59	RetrPostEOD	RETRY POST END OF DAY
60	StopT	STOP TRADING
61	Panic	PANIC CANCEL
62	SesIn	SESSION LOGIN
.63	SesOut	SESSION LOGOUT
.64	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED
.65	SloPrt	SLOW PARTITION
.67	DelCpx	DELETE EOD COMPLEX INSTRUMENT
.68	DataIv	PRODUCT POOL VALIDATION
69	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
71	RelAll	RELEASE ALL LIMITS
72	LimL1	LIMIT LEVEL 1 BREACH
.73	LimL2	LIMIT LEVEL 2 BREACH
74	LimL3	LIMIT LEVEL 3 BREACH
.75	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE

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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
.97	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
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

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244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPCIntOrd	CLIP ADD CLIENT ORDER
247	AddCLIPPropOrd	CLIP ADD PROP ORDER
248	GenCLIPTolOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	DEFREJ	Deferred rejection due to mass cancellation.
251	DEFIOC	Deferred IOC processing due to mass cancellation.
252	CAInstrValFail	CA INSTRUMENT VALIDATION FAILED

Where used: TC540 Daily Order Maintenance

TE540 Daily Order Maintenance TE590 CLIP Trading Indication

### 6.442 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

### 6.443 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

#### 6.444 refFeeAmnt

Description This field contains the refund fee amount.

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Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

#### 6.445 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

### 6.446 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 Underlying Price

2 Custom Underlying Price

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.447 regOrderEvent

Description This field indicates events which affect an order or quote. The events are

classified according to the scheme used in the regulatory reporting.

Format alphanumeric 2

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Valid Values	Decodes	<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
Where used:	TC540 Daily Order Maintenance TC545 Daily TES Maintenance TE540 Daily Order Maintenance	
	TE545 Daily TES Maintenance TE590 CLIP Trading Indication	

# 6.448 reponsdentsQuoting

Description Number of responders (Max = 50) with active quotes when the deal was

created

Format numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

# 6.449 repPerFromDat

Description This field contains reporting period from date, which is the first day included

in the reporting period.

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Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD962 MTD EnLight LP Performance

### 6.450 repPerToDat

Description This field contains reporting period to date, which is the last day included in

the reporting period.

Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

nance

TD962 MTD EnLight LP Performance

#### 6.451 reqMthVol

Description This field contains the required monthly volume of quotes to be provided by

the member as an obligation to the market maker program.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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### 6.452 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

#### **6.453** reqTim

Description This field indicates the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

### 6.454 reqTime

Description This field contains the request time.

Format TimeFormat18

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

### **6.455** reqType

Description This field contains the type or request. Valid Values are RFC for cross request

and RFQ for quote request.

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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

### 6.456 requesterEnteringUser

Description This field contains the user who acted on-behalf of the Requester user.

Format alphanumeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.457 requesterOwnerBU

Description This field contains the Business Unit of the Requester user.

Format alphanumeric 8

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.458 requesterOwnerUser

Description This field contains the Requester user

Format alphanumeric 6

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.459 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: TE600 Eurex EnLight Maintenance

### 6.460 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during SMC in order

to qualify for the respective incentives for that month (mtd). It is the same as

sumSmcReqTime.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### 6.461 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

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Where used: TE600 Eurex EnLight Maintenance

### 6.462 respondentEnteringUser

Description This field contains the user who acted on-behalf of the Respondent user.

Format alphanumeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.463 respondentOwnerBU

Description This field contains the Business Unit of the Respondent user.

Format alphanumeric 8

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.464 respondentOwnerUser

Description This field contains the Respondent user.

Format alphanumeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.465 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.

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Format alphanumeric 4

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

B Buy Buy S Sell Sell

Where used: TE600 Eurex EnLight Maintenance

### 6.466 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

### 6.467 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

#### 6.468 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: TC810 T7 Daily Trade Confirmation

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation

#### 6.469 rmmFulfInd

Description This field indicates whether the RMM requirement is met MTD.

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

#### 6.470 rmmMtdFulfilmentPct

Description This field indicates the average MTD fulfilment for the RMM requirement (in

percent).

Format numeric 6, 2

Where used: TD983 Regulatory Market Making MTD

#### 6.471 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

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### 6.472 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

**TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

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TD949 MTD - Advanced Market Making Strategy Quote Request Performance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance

TD962 MTD EnLight LP Performance

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

**TE590 CLIP Trading Indication** 

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

#### 6.473 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

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Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

**CB068 Transaction Overview** 

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

**RD125 User Transaction Size Limit Status** 

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

**TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

**TD954 Stressed Market Conditions** 

TD983 Regulatory Market Making MTD

**TE535 Cross and Quote Requests** 

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

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TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

#### **6.474** rptNam

Description This field contains the report name.

Format alphanumeric 30

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

**CB069 Transaction Report** 

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

**TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

T7 Release 7.0	
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mance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance

TD962 MTD EnLight LP Performance

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

**TE547 TES Late Approval Report** 

TE550 Open Order Detail

**TE590 CLIP Trading Indication** 

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

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

## 6.475 rptPrntEffDat

Description This field contains the report print effective date of the XML and generic text

report.

Format DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

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#### Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request 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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TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance

TD962 MTD EnLight LP Performance

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

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### 6.476 rptPrntEffTim

Description This field contains the report print effective time of the XML and generic text

report.

Format TimeFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

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TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

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TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
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TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

TT136 Pre-trade Risk Control

#### 6.477 rptPrntRunDat

Description This field contains report print run date of the XML and generic text report.

Format DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

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TC545 Daily TES Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

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TD959 Designated Market Making Measurement

TD961 Daily EnLight LP Performance

TD962 MTD EnLight LP Performance

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TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

**TE590 CLIP Trading Indication** 

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

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TR161 Identifier Mapping Status

TR162 Algo HFT Error TR163 Algo HFT Status

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

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

#### 6.478 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 11

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

#### 6.479 secuLstClsPrc

Description This field contains the security last closing price at the last market closing.

Format numeric signed 9, 5

Where used: TA114 Variance Futures Parameter

#### 6.480 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

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Where used: TD930 Daily Trade Statistics

#### 6.481 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

#### 6.482 sellLimit

Description This field contains the sell limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

# 6.483 seriMthTrdQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

# 6.484 seriMthTrdQtyVDO

Description This field contains the per month traded VDO quantity for the instrument.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

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### 6.485 seriTrdTotQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

### 6.486 seriTrdTotQtyVDO

Description This field contains the instrument total traded VDO quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

### 6.487 sessionId

Description This field contains the session ID.

Format numeric 9

Where used: CB068 Transaction Overview

CB069 Transaction Report

RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant

TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE590 CLIP Trading Indication TT132 Market Maker Protection

#### 6.488 settlAcct

Description This field contains the settlement account.

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Format alphanumeric 35

Where used: RD115 User Profile Status

TC810 T7 Daily Trade Confirmation

#### 6.489 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

### 6.490 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

### 6.491 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

#### 6.492 settlCurr

Description This field contains the settlement currency.

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Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

#### 6.493 settlDat

Description This field contains the settlement date, on which the delivery transaction will

be completed.

Format DateFormat

Where used: TC545 Daily TES Maintenance

TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance

#### 6.494 settlementPrc

Description This field indicates the settlement price calculated from the settlement

volatility.

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

#### 6.495 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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#### 6.496 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

#### 6.497 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

### 6.498 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

### 6.499 settlTyp

Description This field indicates the C7 settlement type.

Format alphanumeric 1

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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

#### 6.500 shortCodeId

Description The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

### 6.501 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

### 6.502 showLastNegotiatedPrcQty

Description This flag set by requester to show the last negotiated price and quantity to the

respondent.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

## 6.503 showNoOfRespondents

Description This flag indicates whether to show the respondents, the number of respon-

dents invited to the negotiation event.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFalse1TTrue

Where used: TE600 Eurex EnLight Maintenance

#### 6.504 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

### 6.505 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

#### 6.506 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

### 6.507 shtQuoPct

Description This field contains short quote percentage, which is the percentage of the

violations caused by quotes that were not active throughout the minimum time

span.

Format numeric 6, 2

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

#### 6.508 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 TE547 TES Late Approval Report

#### 6.509 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

#### 6.510 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

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Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

# 6.511 sideLiquidityInd

Description This field indicates whether the order initiator is passive, or aggressive, or

whether the order was matched in auction.

Format alphanumeric 1

<u>Decodes</u>	<u>Descriptions</u>
ADD LIQ	Added liquidity (Passive)
REM LIQ	Removed liquidity (aggressive; includes triggered orders)
AUCTION	Auction (includes VDO matching at midpoint)
	ADD LIQ REM LIQ

Where used: TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

#### 6.512 sideStatus

Description This field indicates the approving status of the TES side.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

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#### 6.513 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 TE547 TES Late Approval Report

#### 6.514 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

### 6.515 smcAccumTime

Description This field indicates the accumulated SMC time during that day in the required

expiries and strikes. It is used to calculate the quotation coverage.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### 6.516 smcCovrdTime

Description This field contains SMC covered time, which is the total time for which valid

quotes were provided in the respective expiries and strikes during SMC.

Format TimeFormat

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Where used: TD954 Stressed Market Conditions

# 6.517 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

# 6.518 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

### 6.519 smcFullfilled

Description This field indicate whether a market maker has fullfilled his quoting obliga-

tions during the stress market conditions ("SMC").

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

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Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

#### 6.520 smcMtdFulfilledInd

Description This field indicates whether the SMC requirement per member and product is

fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid

Values: YES and NO.

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

# 6.521 smcReqTime

Description This field contains the required time for quotation during SMC in order to

qualify for the respective incentives.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

## 6.522 smcTime

Description This field contains the total time that the product was in SMC during that day.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

## 6.523 smpDeletedQty

Description This field contains the prevented self-match quantity.

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Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches

TE812 Daily Prevented Self-Matches

## 6.524 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

# 6.525 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

## 6.526 spreadQuality

Description This field contains Spread Quality on that trading day which is a performance

measure based on the average spread of all series quoted in the strike price

window of a Market Maker in a product for a day.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

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# 6.527 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

# 6.528 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

## 6.529 statusInd

Description States the status of the mapping

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
M	M	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from"
D	D	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

Where used: TR161 Identifier Mapping Status

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## 6.530 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

# 6.531 strikePrc

Description The price at which the underlying is received or delivered when an option is

exercised. This price is also referred as exercise price.

Format numeric 10, 4

Where used: TA116 Decay Split Table

### 6.532 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

## 6.533 sumAcctFeeCrtDayAmnt

Description This field contains the fee sum of the current day per account.

Format numeric 15, 2

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Where used: CB050 Fee Overall Summary

#### 6.534 sumAcctFeeCrtMthAmnt

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.535 sumAcctFeeCrtMthBal

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

Where used: CB060 Fee Statement

# 6.536 sumAcctFeePrvDayAmnt

Description This field contains the fee sum of the previous day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.537 sumAcctFeePrvMthAmnt

Description This field contains the fee sum of the previous month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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### 6.538 sumAcctFeeYtdAmnt

Description This field contains the year-to-date fee sum per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

# 6.539 sumAcctOrdrQty

Description This field contains the total number of orders and per account.

Format numeric 13

Where used: CB060 Fee Statement

### 6.540 sumAcctOrdrVol

Description This field contains the total order volume and per account.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

# 6.541 sumAcctTrnFeeAmnt

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

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### 6.542 sumAccumTim

Description This field indicates the sum of the accumulated time.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

### 6.543 sumAllTrades

Description Accumulated number of trades included TES trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

### 6.544 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

### 6.545 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

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Where used: TR101 MiFID II OTR Report

#### 6.546 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

#### 6.547 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

### 6.548 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

## 6.549 sumClasDayTesVol

Description This field contains the accumulated TES Volume on the class code level.

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Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

## 6.550 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

#### 6.551 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

### 6.552 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

# 6.553 sumClasOpnIntQty

Description This field contains the Interest Total Display.

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Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

### 6.554 sumCovTim

Description This field indicates the Sum of covered time (active good quote times on all

relevant series).

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.555 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

## 6.556 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

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# 6.557 sumCurrFeeCrtDayAmnt

Description This field contains the fee sum of the current day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.558 sumCurrFeeCrtMthAmnt

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

# 6.559 sumCurrFeeCrtMthBal

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

Where used: CB060 Fee Statement

# 6.560 sumCurrFeePrvDayAmnt

Description This field contains the fee sum of the previous day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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## 6.561 sumCurrFeePrvMthAmnt

Description This field contains the fee sum of the previous month per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.562 sumCurrFeeYtdAmnt

Description This field contains the year-to-date fee sum per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

# 6.563 sumCurrOrdrQty

Description This field contains the total number of orders and per trading currency.

Format numeric 13

Where used: CB060 Fee Statement

# 6.564 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

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### 6.565 sumCurrTrnFee

Description This field contains the sum of the accumulated transaction fees.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

# 6.566 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

## 6.567 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.568 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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#### 6.569 sumFeeConnAmnt

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.570 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

## 6.571 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

#### 6.572 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

Where used: TR101 MiFID II OTR Report

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#### 6.573 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

# 6.574 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

#### 6.575 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

# 6.576 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 17, 4

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Where used: CB060 Fee Statement

#### 6.577 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 15, 4

Where used: CB060 Fee Statement

### 6.578 sumInstDsAddCrt

Description This field contains the sum of the additional credits per instrument and Desig-

nated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.579 sumInstDsRefAmnt

Description This field contains the sum of the refund amounts per instrument and Desig-

nated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.580 sumInstIsinFeeCrtMthBal

Description This field contains the sum of the current month's fees per ISIN.

Format numeric 15, 2

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Where used: CB060 Fee Statement

# 6.581 sumInstMembFeeCrtDayAmnt

Description This field contains the sum of order fees per transaction and per instrument

type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.582 sumInstMembFeeCrtMthAmnt

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

# 6.583 sumInstMembFeePrvDayAmnt

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

type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.584 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

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Where used: CB050 Fee Overall Summary

#### 6.585 sumInstMembFeeYtdAmnt

Description This field contains the current year's total calculated fees at current months's

value per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.586 sumInstOrdrAddCrt

Description This field contains the sum of the additional credits per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

# 6.587 sumInstOrdrQty

Description This field contains the total number of orders and per Instrument.

Format numeric 13

Where used: CB060 Fee Statement

## 6.588 sumInstOrdrRefAmnt

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

#### 6.589 sumInstOrdrTrdFee

Description This field contains the sum of the trading fee per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.590 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

# 6.591 sumInstQtAddCrt

Description This field contains the sum of the additional credits per instrument and quote.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

# 6.592 sumInstQtRefAmnt

Description This field contains the sum of the refund amounts per instrument and quote.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

#### 6.593 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

#### 6.594 sumMembExcAddCrt

Description This field contains the sum of the additional credits per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

# 6.595 sumMembExcRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.596 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

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# 6.597 sumMembFeeCrtDayAmnt

Description This field contains the fee sum of the current day per clearing member.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.598 sumMembFeeCrtMthAmnt

Description This field contains the fee sum of the current month per Business Unit.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.599 sumMembFeeCrtMthBal

Description This field contains the fee sum of the current month per Business Unit.

Format numeric 15, 2

Where used: CB060 Fee Statement

## 6.600 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

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#### 6.601 sumMembFeePrvMthAmnt

Description This field contains the fee sum of the previous month per clearing member.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.602 sumMembFeeYtdAmnt

Description This field contains the year-to-date fee sum per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

# 6.603 sumMembOrdrQty

Description This field contains the total number of orders and per Business Unit.

Format numeric 13

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

# 6.604 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

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### 6.605 sumMembOrdrVol

Description This field contains the total order volume and per Business Unit.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

### 6.606 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

## 6.607 sumMembTotBuyOrdr

Description This field contains the total of the order quantity bought per Member .

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

## 6.608 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.

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Format numeric 9

Where used: CB068 Transaction Overview

### 6.609 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

# 6.610 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

### 6.611 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

## 6.612 sumMktGrpAddCrt

Description This field contains the sum of the additional credits per market group.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

# 6.613 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

### 6.614 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

### 6.615 sumNonDisclTrades

Description Accumulated number of Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

## 6.616 sumNonDisclVolume

Description Accumulated traded Volume of Non Disclosed trades

Format numeric 15, 4

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Where used: TE910 T7 Daily Trade Activity

# 6.617 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

#### 6.618 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

# 6.619 sumProdDayTesVol

Description This field contains the accumulated TES Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

# 6.620 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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### 6.621 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

## 6.622 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

# 6.623 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

# 6.624 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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# 6.625 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

# 6.626 sumProdTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

# 6.627 sumProdTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

# 6.628 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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#### 6.629 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

### 6.630 sumProdTim

Description This field indicates the sum of the product time.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

## 6.631 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

## 6.632 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

# 6.633 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

## 6.634 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

### 6.635 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

#### 6.636 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

#### 6.637 sumProdVolM

Description This field indicates the sum of market maker volume.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

# 6.638 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

# 6.639 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

### 6.640 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

# 6.641 sumReqTim

Description This field indicates the sum of the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

## 6.642 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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## 6.643 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

## 6.644 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

#### 6.645 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

### 6.646 sumSmcAccumTime

Description This field indicates the accumulated 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

#### 6.647 sumSmcCovrdTime

Description This field contains the total covered time for quotation during SMC for that

month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

# 6.648 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

# 6.649 sumSmcReqTime

Description This field contains the total required time for quotation during SMC in order

to qualify for the respective incentives for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### 6.650 sumSmcTime

Description This field indicates the total time that the product was in SMC during that

month (mtd).

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Format TimeFormat

Where used: TD954 Stressed Market Conditions

## 6.651 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

# 6.652 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

### 6.653 sumSynch0To50

Description This field displays the sum of the field synch0To50 over all market groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

### 6.654 sumSynch100To

Description This field displays the sum of the field synch100To over all market groups.

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Format numeric 10, 2

Where used: TL001 System Transaction Overview

# 6.655 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

# 6.656 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

# 6.657 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

# 6.658 sumTESClgBuy

Description This field contains the accumulated clearing qty of buy volume for TES trades

Format numeric 13, 4

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Where used: TE810 T7 Daily Trade Confirmation

### 6.659 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

# 6.660 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.661 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

# 6.662 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

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Where used: TE910 T7 Daily Trade Activity

## 6.663 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

#### 6.664 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

### 6.665 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

# 6.666 sumTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

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Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

# 6.667 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

# 6.668 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

# 6.669 sumTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange

trades.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

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#### 6.670 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

#### 6.671 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

#### 6.672 sumUserTxnCnt

Description This field contains the sum of transaction counts per user.

Format numeric 9

Where used: CB068 Transaction Overview

# 6.673 sumValGoodQuoReqResp

Description This field contains the sum of the number of valid good quote request

responses after the cut limit adjustment.

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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

### 6.674 sumValQuoReqTot

Description This field contains the sum of the total number of valid quote requests after

cut limit adjustment.

Format numeric 10

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

### 6.675 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

#### 6.676 sumViol

Description This field indicates the sum of violation indicators.

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Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.677 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

TD955 Building Block Liquidity Provider Measurement

### 6.678 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

Where used: TE545 Daily TES Maintenance

### 6.679 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

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## 6.680 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

### 6.681 synch100To

Description This field displays the fees for transactions exceeding the limit more than

100%. See field synch0To50.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

### 6.682 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

### 6.683 targetProduct

Description This field contains the target Product of decaying instrument.

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Where used: TA116 Decay Split Table

# 6.684 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

# 6.685 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

# 6.686 tesEligibility

Description This flag describe if an instrument is TES eligible.

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

Where used: RD110 User Profile Maintenance

**RD115 User Profile Status** 

#### **6.687** 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 TE547 TES Late Approval Report

### 6.688 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 TE547 TES Late Approval Report

#### 6.689 tesInitiatorUser

Description This field indicates the initiating user who entered the TES trade.

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Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance TE547 TES Late Approval Report

# **6.690 tesType**

Description This field contains the T7 Entry Service (TES) type code.

Format alphanumeric 1

<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)

Where used: RD110 User Profile Maintenance

RD115 User Profile Status TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance TE810 T7 Daily Trade Confirmation

#### 6.691 text

Description This field contains the free-format text comment entered by trader for a trans-

action.

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

#### 6.692 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 TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TE540 Daily Order Maintenance TE545 Daily TES Maintenance 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

### 6.693 timeValidity

Description This field contains the time validity.

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<u>Decodes</u>	<u>Descriptions</u>
GFD	Good For Day
GTC	Good Till Cancelled
IOC	Immediate Or Cancel
FOK	Fill Or Kill (Cash specific)
GTX	Good until Crossing/Auction
GTD	Good Till Date
TC540 Daily Order Mainte	nance
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 Sel	f-Matches
	GFD GTC IOC FOK GTX GTD  TC540 Daily Order Mainte TC550 Open Order Detail TC810 T7 Daily Trade Con TC812 T7 Daily Prevented TE540 Daily Order Mainte TE550 Open Order Detail TE810 T7 Daily Trade Con

# 6.694 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

### 6.695 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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#### 6.696 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

#### 6.697 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

#### 6.698 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

#### 6.699 totBURules

Description This field contains the number of trade enrichment rules per business unit.

Format numeric 5

Where used: RD135 Trade Enrichment Rule Status

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#### 6.700 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

### 6.701 totBUUpdCodAdd

Description This field contains the number of added records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.702 totBUUpdCodChg

Description This field contains the number of changed records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.703 totBUUpdCodDel

Description This field contains the number of deleted records per business unit.

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Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

# 6.704 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

## 6.705 totParticipantUpdCodAdd

Description This field contains the number of added records per perticipant.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.706 totParticipantUpdCodChg

Description This field contains the number of changed records per perticipant.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

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### 6.707 totParticipantUpdCodDel

Description This field contains the number of deleted records per perticipant.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

## **6.708** 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

### 6.709 totQuoReqViolPct

Description This field indicates the violation percentage, based on the valid quote request

violations in proportion to the valid quote requests in the respective market

maker program/package.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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# 6.710 totTrdDays

Description This field contains the total trading days in the current month.

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

TR100 Order to Trade Ratio Report

#### 6.711 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

## 6.712 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

# 6.713 totUserUpdCodAdd

Description This field contains the number of added records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

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# 6.714 totUserUpdCodChg

Description This field contains the number of changed records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

# 6.715 totUserUpdCodDel

Description This field contains the number of deleted records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

#### 6.716 tradedVol

Description Total traded volume per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

#### 6.717 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.

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Where used: RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status TC540 Daily Order Maintenance TE540 Daily Order Maintenance

#### 6.718 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

#### 6.719 tradesCnt

Description Total number of trades per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

### 6.720 tradeSideId

Description This field contains the CLIP trade side ID.

Format numeric 20

Where used: TE590 CLIP Trading Indication

## 6.721 tradeType

Description This field indicates the trade type.

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Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	Descriptions
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
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)
G	BEST	Best Order Execution Trade (Cash Specific)
Н	CLIP	Clip Trade
I	CLOB	CLIP Tade Outside BBO
Where used:	TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity	
	TE810 T7 Daily Trade Cor	
	TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity	
112910 17 Daily Hade Activity		

# 6.722 tradingCapacity

Description This field indicates the trading capacity.

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>
<u>vana varaes</u>	<u>Becodes</u>	<u>Bescriptions</u>
1	CU	Agency
5	PR	Proprietary
6	MM	Market-Making
8	BE	Best Execution (Cash Specific)
9	RP	Riskless Principal (Cash Specific)
Where used:	TC540 Daily Order Mainte	nance
	TC545 Daily TES Maintenance	
	TC550 Open Order Detail	
	TC812 T7 Daily Prevented Self-Matches	
	TE540 Daily Order Maintenance	
	TE545 Daily TES Maintenance	
	TE550 Open Order Detail	
	TE590 CLIP Trading Indication	
	TE810 T7 Daily Trade Confirmation	
	TE812 Daily Prevented Sel	lf-Matches

# 6.723 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

# 6.724 tradingIndicationId

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

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Where used: TE590 CLIP Trading Indication

### 6.725 tradingParticipant

Description This field contains the trading participants.

Format alphanumeric 5

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

# 6.726 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

### 6.727 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.

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Format numeric 8

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

## 6.728 tradPartLngName

Description This field contains the trading participants legal name.

Format alphanumeric 40

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

### 6.729 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

### 6.730 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

# 6.731 trailStopPricePct

Description This field contains the absolute percentage for trailing stop order.

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Format numeric 6, 2

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

#### 6.732 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

# 6.733 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

#### 6.734 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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#### 6.735 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

#### 6.736 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

# 6.737 tranTypCod

Description This field contains the transaction type code.

Format alphanumeric 1

Where used: TL001 System Transaction Overview

### 6.738 trDay

Description This field contains Trading Day (one row per day) of the current month).

Format DateFormat

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Where used: CB042 Fee Per Executed Order

TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report

#### **6.739** trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

#### 6.740 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

# 6.741 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

#### 6.742 trdVol

Description This field shows either n/a or a natural number indicating the traded volume.

Although a volume the field has alphanumeric format.

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Where used: CB069 Transaction Report

## 6.743 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

Valid ValuesDecodesDescriptions2STPStop Order

4 OCO One Cancels Other

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

#### **6.744** trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

#### 6.745 tsField

Description The name of the field in the trading system in which the error occurred.

Format alphanumeric 24

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

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#### 6.746 tvtic

Description Individual transaction identification code for each transaction resulting from

the full or partial execution of an order as specified in Regulation EU No. 600/2014/EU (MiFIR/ MiFID II) assigned by the trading venue to the transaction

pursuant to Art.2, RTS 22.

Format alphanumeric 52

Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

#### **6.747** txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview

**CB069 Transaction Report** 

TR102 Excessive System Usage Report

#### 6.748 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

### 6.749 txnTypNam

Description This field contains the transaction type name.

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Where used: CB068 Transaction Overview

# 6.750 typOrig

Description This field contains the type of origin.

Format alphanumeric 1

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

0 ME T7 Matching Engine

1 TES TES

Where used: TR160 Identifier Mapping Error

# 6.751 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

### 6.752 underlyingDelta

Description This field contains the Underlying Leg Delta being traded as part of Delta

Exchange.

Format numeric signed 7, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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### 6.753 underlyingEffectiveDelta

Description This field contains the Effective Underlying Leg Delta being traded as part of

Delta Exchange.

Format numeric signed 7, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.754 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

#### 6.755 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

#### 6.756 underlyingQty

Description This field contains the Underlying Leg Quantity being traded as part of Delta

Exchange.

Format numeric 13, 4

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.757 undPrice

Description This field contains the price of the underlying leg of an option volatility

strategy

Format numeric signed 9, 5

Where used: TA113 Complex and Flexible Instrument Definition

#### 6.758 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

#### 6.759 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

### 6.760 updateTime

Description Responder 1 (Max 50) time of last update.

Format TimeFormat18

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Where used: TE610 Eurex EnLight Best Execution Summary

### **6.761 updCod**

Description This field contains the code for the type of change performed.

Format alphanumeric 1

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

A Add
C Change
D Delete
G Grp Ch

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.762 updDat

Description This field contains the date of last update

Format DateFormat

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

TT133 Trading Risk Events

### 6.763 updtFldNam

Description This field indicates the name of the data unit which has been changed.

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Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

# **6.764** updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

TT133 Trading Risk Events

# 6.765 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

#### 6.766 user

Description This field indicates the user.

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Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund CB068 Transaction Overview RD110 User Profile Maintenance

**RD115 User Profile Status** 

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

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

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

TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
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

#### 6.767 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: CB069 Transaction Report

#### 6.768 userNumericId

Description This field indicates numeric identifier of the user.

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Where used: RD110 User Profile Maintenance

**RD115 User Profile Status** 

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

#### 6.769 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

### 6.770 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

### 6.771 usrGroup

Description This field contains the name of the trader group the user belongs to inside the

business unit. Every group can define their own name. Every user can only

belong to one group.

Format alphanumeric 3

Where used: RD115 User Profile Status

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#### 6.772 usrOrdrNum

Description This field contains the user order number, which the member assigned to the

order.

Format alphanumeric 12

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

## 6.773 valGoodQuoReqResp

Description This field contains the number of valid good quote request responses after the

cut limit adjustment.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

#### 6.774 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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# 6.775 validityFlg

Description This field indicates the business status of a trade enrichment rule

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

## 6.776 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

## 6.777 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

# 6.778 valQuoReqTot

Description This field contains the total number of valid quote requests after cut limit

adjustment.

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Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

# 6.779 valQuoReqViol

Description This field contains the number of valid quote request violations on the basis of

the valid quote requests after cut limit adjustment.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

#### 6.780 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

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#### 6.781 versionNo

Description This field contains version number for order modification.

Format numeric 9

Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund TC540 Daily Order Maintenance TC550 Open Order Detail

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

#### 6.782 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

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

1 Y Yes 0 N No

Where used: TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

#### 6.783 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report

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#### 6.784 violInd

Description This field contains violation indicator, which indicates whether the member

has provided quotes for lesser time than required as per obligation to market

maker program of Eurex.

Format numeric 1

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

1 Yes 0 No

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.785 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: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

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#### 6.786 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

#### 6.787 volFactor

Description This field contains Volume Factor which is used to calcued Volume

Component

Format numeric 4

Where used: TR102 Excessive System Usage Report

#### 6.788 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

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 TE547 TES Late Approval Report

TE550 Open Order Detail

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

# 6.789 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

T7 Release 7.0	
XML Report Reference Manual	Vers. 70.3.3.3
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# 7Glossary

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.
Xetra <sup>®</sup>	Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets.
XML	E <u>x</u> tensible <u>M</u> arkup <u>L</u> anguage
XSD	XML <u>S</u> chema <u>D</u> efinition

Table 7.1 - Glossary