DEUTSCHE BÖRSE GROUP

T7 Release 7.0

XML Report Reference Manual

Production

70.3.3.3

Table of Contents

1 Introduction

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

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

. to explain the content of the reports, and

. to describe each report in detail

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

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

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

2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

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

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

<rptName>

<rptHeader>

...

</rptHeader>

<rptNameGrp>

...

</rptNameGrp>

</rptName>

2.1.4.2 Substructures

Substructures are written to

<structureName>

...

</structureName>

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

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

2.1.4.3 Field Values

Field values are written as

<fieldName>fieldValue</fieldName>

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

<fieldName/>

Optional fields are omitted if no value is given.

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

Examples:

<instNam>DBO</instNam>

<text>430-11172   </text>

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

Example:

<sumTrnLngQty>558</sumTrnLngQty>

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

Example:

<valPerTick>1.0000</valPerTick>

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

Example:

<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure
- Data rows are shown in the sequence defined in the XML report
- Fields are shown in the sequence defined in the model
- Column widths are determined by the maximum of heading length and data field length
- Column headings are written into one line
- Spacing between columns is always one
- Underlines (indicating the column width) are provided for the field width of the first row
- Lines are wrapped, if they would be longer than 132 characters.
- Starting position for wrapped lines is one character indented from second field on the first line

2.1.5.2 Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format, independent of the report context. (i.e., the same field has the same format in all reports)
- The field column heading is determined by the field, independent of the report context (i.e., the same field has the same column heading in all reports).
- Alphanumeric values are displayed left-aligned with the original value retrieved from the XML Report data
- Numeric values are displayed right-aligned according to their field specific display format.

The specific rules for numeric values are

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

2.2 Common Report Engine

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

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

3.2 Structure cardinality

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

For members participating on trading on the T7/FX instance certain reports will be provided separately for T7/FX in addition to the trading reports provided today. This allows identifying reference data changes and trading activities performed on T7/FX.
Report ID and report layout will not change. Reports can be distinguished by the corresponding T7 trading instance specific environment number in the report file name (e.g., “70” for T7/FX Production, “90” for T7 Production).

The following table provides the list of affected reports.

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

Report	Long Name	Receiver
TD949	MTD - Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD954	Stressed Market Conditions	ALL MEMBER
TD956	Basis Building Block Liquidity Provider	ALL MEMBER
TD957	Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning	ALL MEMBER
TD959	Designated Market Making Measurement	ALL MEMBER
TD961	Daily 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**	

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

4 XML Report Descriptions

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

CONFIG_IDENTIFIER	T7Rep 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**
cb042		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb042Grp, repeated 0 ... variable times:		
cb042KeyGrp		
participantGrp		
participant	m	Participant

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

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

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

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

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

      Order No      VNo FeeTyp    FeeTypNam   Trader Trad Day DlyFeePerOrdr    OrderVol
-------------------- --- ------ -------------- ------ -------- ------------- ----------------
XXXXXXXXXXXXXXXXXXXX 999  XXX   XXXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXXXXXX
                                                               ------------- ---------------
Total Per Instrument:                                          9999999999.99 99999999999.9999
                                                               ------------- ---------------
Total Per Account Type:                                        9999999999.99 99999999999.9999
                                                               ------------- ---------------
Total Per Trading Currency (XXX) in EUR:                       9999999999.99 99999999999.9999
                                                               -------------
Total Fees Per Exchange Member:                                9999999999.99
                                                                             ----------------
Total Volume Per Exchange Member:                                             99999999999.9999
                                                                             ----------------
Total Number Of Orders Per Exchange Member:                                      9999999999999
```

4.1.2 CB050 Fee Overall Summary

Description	This report shows the current and previous day's fees in the billing currency sorted by trading currency. In addition, it shows the fees produced currently, in the previous month and all together during the year. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

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

cb050Grp4, repeated 1 ... variable times:		
cb050KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb050Rec, repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feePrvDayAmnt	m	FeePrevDayAmnt
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeCrtMthAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instrument:
sumInstMembFeeCrtDayAmnt	m	
sumInstMembFeeCrtMthAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Fees Per Trading Currency(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumMembFeePrvDayAmnt	m	Total Fees Per Exchange Member:
sumMembFeeCrtDayAmnt	m	
sumMembFeeCrtMthAmnt	m	
sumMembFeePrvMthAmnt	m	
sumMembFeeYtdAmnt	m	

Text Report Structure

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

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

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

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

4.1.3 CB060 Fee Statement

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

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

cb060Grp3, repeated 1 ... variable times:		
cb060KeyGrp3		
acctTypGrp	m	Ac
cb060Grp4, repeated 1 ... variable times:		
cb060KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb060Rec, repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

Text Report Structure

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

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

Ac     Prod     Instrument           FeeTyp    FeeTypNam      FeeCrtMthBal       OrderVol       OrderQuant
--- ----------- ---------- ----------- ------ -------------- --------------- ---------------- ------------
XXX XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX  XXX   XXXXXXXXXXXXXXX 9999999999999.99 XXXXXXXXXXXXXXXXX 9999999999999
                                                              --------------- --------------- ------------
Total Per Instrument:                                         9999999999999.99 99999999999.9999 9999999999999
                                                              --------------- --------------- ------------
Total Per Account:                                            9999999999999.99 99999999999.9999 9999999999999
                                                              --------------- ---------------- ------------
Total Per Trading Currency (XXX) in EUR:                      9999999999999.99  99999999999.9999 9999999999999
                                                              ---------------
Total Per Exchange Member:                                    9999999999999.99
                                                                               ----------------
Total Volume Per Exchange Member:                                               99999999999.9999
                                                                                                ------------
Total Number of Orders Per Exchange Member:                                                     9999999999999
                                                              --------------- --------------- ----------------
Total All Exchange Members:                                   9999999999999.99 99999999999.9999 9999999999999.9999
```

4.1.4 CB062 Designated Sponsor Refund

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

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

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

Text Report Structure

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

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

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

    Prod     Instrument
------------ ---------- ------------
XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

       OrdrNo        VerNo Quote Trader DepTyp      OMV          Trades     DlyFeePerOrdr            Refund
                        add. Credit
-------------------- ----- ----- ------ ------ ------------ ------------- ------------ --------------------------------
XXXXXXXXXXXXXXXXXXXX   999   X   XXXXXX  XXX   +999999999.99 999999999.9999 +999999999.99                  +999999999.99
                      +999999999.99
                                                                                       --------------------------------
Total Quote Refund/add. Credit Per Instrument:                                                           +999999999.99
                      ------------
                      +999999999.99
                                                                          ------------ --------------------------------
Total Order Refund/add. Credit Per Instrument:                            +999999999.99                  +999999999.99
                      ------------
                      +999999999.99
                                                                                       --------------------------------
Total DS Refund/add. Credit Per Instrument:                                                              +999999999.99
                      ------------
                      +999999999.99
                                                                                       --------------------------------
Total DS Refund/add. Credit Per Market Group:                                                            +999999999.99
                      ------------
                      +999999999.99
                                                                                       --------------------------------
Total Per Exchange Member in EUR:                                                                        +999999999.99
                      ------------
                      +999999999.99
```

4.1.5 CB068 Transaction Overview

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

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

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

Text Report Structure

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

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

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Instrument  MktGrp  Ac        Ordr              Quo            Tot
---------- -------- --- ----------------- ---------------- -----------
XXXXXXXXXX XXXXXXXX XXX 9,999,999,999,999 999,999,999.9999 999,999,999
                        ----------------- ----------- -----------
Total:                  9,999,999,999,999 999,999,999 999,999,999

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Session        Ordr              Quo            Tot
--------- ----------------- ---------------- -----------
999999999 9,999,999,999,999 999,999,999.9999 999,999,999
          ----------------- ----------- -----------
Total:    9,999,999,999,999 999,999,999 999,999,999

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.1.6 CB069 Transaction Report

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

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

ordersCnt	m	Orders Count
trdCnt	m	Trades Count
trdVol	m	Traded Volume
cb069BusUnitGrp, repeated 1 ... variable times:		
cb069BusUnitKeyGrp		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb069SessionGrp, repeated 1 ... variable times:		
cb069SessionRec, repeated 1 ... variable times:		
sessionId	m	Session
product	m	Product
limType	m	Limit Type
txnCnt	m	Transactions Count
orderVol	m	Ordered Volume
ordersCnt	m	Orders Count
trdCnt	m	Trades Count
trdVol	m	Traded Volume
cb069UserGrp, repeated 1 ... variable times:		
cb069UserKeyGrp		
userId1	m	User
cb069UserRec, repeated 1 ... variable times:		
product	m	Product
limType	m	Limit Type
txnCnt	m	Transactions Count
orderVol	m	Ordered Volume
ordersCnt	m	Orders Count
trdCnt	m	Trades Count
trdVol	m	Traded Volume

Text Report Structure

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

    Prod     Limit Type Transactions Count  Ordered Volume   Orders Count  Trades Count  Traded Volume
------------ ---------- ------------------ ----------------- ------------- ------------- -------------
XXXXXXXXXXXX XXXXXXXXX         999,999,999 XXXXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXX

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

 Session    Product    Limit Type Transactions Count  Ordered Volume   Orders Count  Trades Count  Traded Volume
--------- ------------ ---------- ------------------ ----------------- ------------- ------------- -------------
999999999 XXXXXXXXXXXX XXXXXXXXX         999,999,999 XXXXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXX

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

4.1.7 CB080 Monthly Fee and Rebate Statement

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

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

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

Text Report Structure

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

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

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


Fees:
-----

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


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

ETI/NP Rebate Details:

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

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


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

FeeTyp   FeeTypNam                                     Amount
------ ---------------                             ---------------
XXX   XXXXXXXXXXXXXXX                              -99999999999.99

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

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

FeeTyp    FeeTypNam           Adjustment Type                  Amount
------ -------------- -------------------------------------- --------------
 999   XXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -99999999999.99
                                                             --------------
Total Manual Fee Adjustments:                                -99999999999.99


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

4.2 RD Trading RDS Reports

4.2.1 RD110 User Profile Maintenance

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

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

rd110Grp3, repeated 1 ... variable times:		
rd110KeyGrp3		
recTypCod	m	(XML only)
rd110Rec1, repeated 0 ... variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value
rd110Rec2, repeated 0 ... variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
mktGrpNam	m	MktGrp
entRole	m	Role
rd110Rec3, repeated 0 ... variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
tesType	m	TES Type
tesEligibility	m	TES Eligibility
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

Text Report Structure

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

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

 SecuAdmin  UpdCod Upd date Upd Time PrvUpdDat          FieldName                  Previous Value
             New Value
----------- ------ -------- -------- --------- ------------------------------ --------------------------------
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

4.2.2 RD115 User Profile Status

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

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

usrGroup	o	Grp
level	o	Lvl
logNam	o	Login
isUSFlg	o	US
effStatus	o	EffSts
delProtected	o	DelProt
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct
enableBESTAcct	o	Enable BEST Acct
enableRisklessPrincipalAcct	o	Enable R Acct
maxOrderValue	o	MaxOrdrVal
maxOrdrQty	o	MaxOrdrQty
userRiskGroup	o	User Risk Group
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
prefSettlAcct	o	Pref Settl Acct
prefSettlLocat	o	Pref Settl Loc
rd115Grp3, repeated 0 ... variable times:		
rd115KeyGrp3		
mktGrpNam	m	MktGrp
rd115Rec2, repeated 0 ... variable times:		
entRole	m	Role
rd115Grp4, repeated 0 ... variable times:		
tesType	m	TES Type
tesEligibility	m	TES Eligibility

Text Report Structure

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

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

Category                    Grp Lvl    Login    US EffSts DelProt Enable P Acct Enable A Acct Enable M Acct Enable BEST Acct
                            Enable R Acct     MaxOrdrVal         MaxOrdrQty   User Risk Group
                            Settl Acct                         Settl Loc Pref Settl Acct                  Pref Settl Loc
---------------------------- --- --- ---------- -- ------ ------- ------------ ------------ ------------ ---------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX  X  XXXXXXXXXX X    X      X         X            X            X             X
                                  X      9,999,999,999.99999999+ 999999           XXX
                            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      XXXXX

 MktGrp
--------
XXXXXXXX

  Role
------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.2.3 RD120 User Transaction Size Limit Maintenance

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

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

rd120Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

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

4.2.4 RD125 User Transaction Size Limit Status

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

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

userNumericId	o	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	EffMaxCalSprdQty
effMaxTESQty	m	EffMaxTESQty
totUserProd	o	Total Assigned Products

Text Report Structure

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

Trader Trader Id  MktGrp      Prod        MaxOrdQty      MaxCalSprdQty     Max TES Qty      EffMaxOrdQty   EffMaxCalSprdQty
            EffMaxTESQty
------ --------- -------- ----------- --------------- --------------- --------------- --------------- ---------------
XXXXXX    999999 XXXXXXXX XXXXXXXXXXXX 999,999,999.9999 999,999,999.9999 999,999,999.9999 999,999,999.9999 999,999,999.9999
        999,999,999.9999
                                                                                                            ---------------
Total Assigned Products                                                                                              99,999
```

4.2.5 RD130 Trade Enrichment Rule Maintenance

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

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

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

Text Report Structure

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

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

4.2.6 RD135 Trade Enrichment Rule Status

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

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

freeText2	o	Text 2
freeText3	o	Text 3
freeText4	o	Text 4
opnClsCod	o	O
clearingTakeUpMember	o	TakeUpMbr
cooperationPartner	o	Coop Part.
ordOriginFirm	o	Ext.Memb.
beneficiary	o	Beneficiary
totBURules	o	Total Defined Rules

Text Report Structure

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

Valid Ac         Account Name           Text 1      Text 2      Text 3       Text 4     O TakeUpMbr Coop Part. Ext.Memb.
       Beneficiary
----- -- ------------------------------- ----------- ----------- ----------- --------------- - --------- --------- --------
  X   XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX X   XXXXX     XXXX     XXXXXXX
       XXXXXXXXX
                    -----
Total Defined Rules 99999
```

4.2.7 RD140 Pre-trade Limits Maintenance - Trading Participant

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

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

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

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

Text Report Structure

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

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

UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                   Previous value
       New value
------ -------- -------- ---------- --------- ------------------------------ ------------------------------
XXXXXX 31-12-09 23:59:59 XXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  Product    UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                   Previous value
             New value
------------ ------ -------- -------- ---------- --------- ------------------------------ ------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                   Previous value
       New value
------ -------- -------- ---------- --------- ------------------------------ ------------------------------
XXXXXX 31-12-09 23:59:59 XXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.2.8 RD145 Pre-trade Limits Status - Trading Participant

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

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

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

Text Report Structure

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

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

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

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

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

4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

Description	For each clearing participant, this report lists the pre-trade limits defined by their trading participants in existing clearing relationships. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for clearing members only.

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

Text Report Structure

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

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

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

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

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

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

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

Text Report Structure

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

   Instrument ID             Instrument Mnemonic          Legs
------------------- ---------------------------------------- ----
9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   99

       Leg ID                   Leg Mnemonic             B/S  Ratio
------------------- ---------------------------------------- ---- -----
9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999

  Und Prod       Und Leg ID                Und Leg Mnemonic           B/S  Ratio undLegPrice
------------ ------------------- ---------------------------------------- ---- ----- ----------
XXXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999 +9999.99999

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

4.3.2 TA114 Variance Futures Parameter

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

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

instrumentMnemonic	o	Instrument Mnemonic
expDat	m	Expiration Date
instHistoryGrp, repeated 1 ... variable times:		
instTradDat	m	Inst Date
clearingPriceOffset	m	Price Offset
totalNoTradingDays	m	Tday
elapsedNoTradingDays	m	Eday
standardVar	m	Standard Var
standardVola	m	Std Vol
realisedVar	m	Realised Var
realisedVola	m	Rea Vol
underlyingPrice	m	UndPrc
expRat	m	expRat
discFactor	m	DiscFactor
armvm	m	ARMVM
settlementVola	m	Sett Vol
settlementPrc	m	Settlement Prc
instManual	m	IM

Text Report Structure

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

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

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

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

4.3.3 TA115 Total Return Futures Parameters

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

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

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
<u>ta115InstrumentGrp</u>, repeated 0 ... variable times:		
<u>instKeyGrp</u>		
instrumentId	m	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
expDat	m	Expiration Date
<u>ta115InstrumentRec</u>, 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

<u>Text Report Structure</u>

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

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

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

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

4.3.4 TA116 Decay Split Table

Description	This report lists the decay split table for the current business day for each decaying product and each active decaying instruments. This report will be sorted and split per decaying product and decaying instrument. The target instruments are sorted per Split position. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

XML Report Structure	M/O	Text Report Heading
ta116		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ta116Grp, repeated 0 ... variable times:		
ta116KeyGrp		
product	m	Product
decaySplit	m	DecaySplit
targetProduct	m	Target Product
ta116Grp1, repeated 1 ... variable times:		
ta116KeyGrp1		
product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
contractYear	m	CntrYear
contractMonth	m	CntrMonth
cntrClasCod	o	CP
strikePrc	o	Strike Price
cntrVersNo	o	VerNum
ta116GrpRec, repeated 1 ... variable times:		

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

Text Report Structure

```
  Product    DecaySplit Target Product
----------- ---------- -------------
XXXXXXXXXXX         99  XXXXXXXXXXX

  Product      Instrument Id            Instrument Mnemonic          CntrYear CntrMonth  CP  Strike Price VerNum
----------- ------------------- -------------------------------------- -------- --------- ---- ------------ ------
XXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX  999999.9999      9

SplitPos   Product      Instrument Id            Instrument Mnemonic          CntrYear CntrMonth  CP  Strike Price VerNum
-------- ----------- ------------------- -------------------------------------- -------- --------- ---- ------------ ------
      99 XXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX  999999.9999      9
```

4.4 TC Order and Quote Maintenance

4.4.1 TC230 Cross and Quote Requests

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

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

tc230Grp3, repeated 1 ... variable times:

tc230KeyGrp3		
reqType	m	Type
tc230Grp4, repeated 1 ... variable times:		
tc230KeyGrp4		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
tc230Rec, repeated 1 ... variable times:		
reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

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

  Product    InstType    Instrument Id     Instrument Mnemonic       Time       B/S     Quantity
----------- -------- ------------------ ----------------- ----------------- ---- -------------
XXXXXXXXXXX XXXXXXXX 999999999999999999     XXXXXXXXXX     XXXXXXXXXXXXXXXXX XXXX 999999999.9999
```

4.4.2 TC540 Daily Order Maintenance

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

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

instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
tc540Rec, repeated 1 ... variable times:		
time18	m	Time
exchangeOrderId	o	Order ID
versionNo	o	Version No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
activity	m	Act
reason	m	Reas
buyCod	o	B
ordrTyp	o	Typ
ordrQty	o	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPric
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
execPrc	o	ExecPrc
volDiscPrc	o	VDO Prc
bestExecution	o	Best Execution
matchType	o	Match Type
matchStep	o	StepID
dealItem	o	Item
ordrPrtFilCod	o	P/F

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

Text Report Structure

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

 Product    InstType    Instrument Id            Instrument Mnemonic            isinCod      wknNo
           Instrument Name              Curr
----------- -------- ------------------- -------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
           XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

     Time             Order ID       Version No  Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier
                  Exec Qualifier LiqProvActivity RegOrderEvent Act             Reas B    Typ           Size InitialDisplayQty
                      RandomLowQty    RandomHighQty     LimPric      TrgPrc TrailingStopAbsPrice TrailingStopPricePct
                         ExecQty     ExecPrc     VDO Prc Best Execution Match Type              StepID      Item P/F Trg I D P
                  Res Entry Date Entry Time         Priority Date Priority Time      Exp Expiry Date UsrOrdrNmbr      Text 2
                  Text        BU Obo   Trader Obo ClientRef          TC RuleId FixClOrdId            SMP-ID
----------------- ------------------- ---------- ------------------- ------------------- --------------- -------------------
XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX  999999999 XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXX
                  XXXXX         X              XXXX         X   XXXXXXXXXXXXXXXXX XXXX XXX 999,999,999.9999  999,999,999.9999
                  999,999,999.9999 999,999,999.9999 9999.99999+ 9999.99999+         9999.99999+            9999.99
                  999999999.9999 9999.99999+ 9999.99999+ XXXXX         XXXXXXXXXXXXXXXXXXXX 9999999999 9999999999 X   XXX X X X
                  XXX 31-12-09   XXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXX XXXXXXXXXXXX
                  XXXXXXXXXXXX XXXXXXXX XXXXXX     XXXXXXXXXXXXXXXXXXXX XX  99999 XXXXXXXXXXXXXXXXXXX 9999999999
```

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 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
tc545		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc545Grp, repeated 0 ... variable times:		
tc545KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc545Grp1, repeated 1 ... variable times:		
tc545KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tc545Grp2, repeated 1 ... variable times:		

tc545KeyGrp2		
user	m	User
tc545Grp3, repeated 1 ... variable times:		
tc545KeyGrp3		
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
tc545Rec, repeated 1 ... variable times:		
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
tesDescription	o	Description
execPrc	o	Price
exchRat	o	ExchRat
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
settlDat	o	Settlement Date
eventId	o	Neg Ev ID
dealId	o	Deal ID
onBehalfGrp		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
tc545SideGrp, repeated 1 ... variable times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideStatus	m	Sts

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

Text Report Structure

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

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

 User
------
XXXXXX

  Product    InstType    Instrument Id              Instrument Mnemonic             isinCod      wknNo
              Instrument Name
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

       Time              TES ID       Type Act Initiator  User  B     Description         Price        ExchRat
                   Clos Time         Entry Time        Exec Time         Settlement Date Neg Ev ID
                   Deal ID             BU Obo   BU Obo Long Name                        Trader Obo
------------------ -------------------- ---- --- --------- ------ - -------------------- ----------- ----------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXX  XXX XXXXXXXX  XXXXXX X XXXXXXXXXXXXXXXXXXXX 9999.99999+ 9999999.999999999
                   XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 31-12-09       XXXXXXXXXXXXXXXXXXXX
                   XXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX

      Side ID            Size      B/S  Bus Unit Trader Sts     Appr Time       Client Identifier    Invest Identifier
                     Invest Qualifier Exec Identifier      Exec Qualifier LiqProvActivity RegOrderEvent TC Text 1
                     Text 2       Text 4
-------------------- -------------- ---- -------- ------ --- ------------------ -------------------- --------------------
XXXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
                     XXXXX            XXXXXXXXXXXXXXXXXXXX XXXXX         X              XXXX         XX XXXXXXXXXXXX
                     XXXXXXXXXXXX XXXXXXXXXXXXXXXX
```

4.4.4 TC550 Open Order Detail

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

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

tc550KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Currency
tc550Rec, repeated 1 ... variable times:		
exchangeOrderId	m	Order ID
versionNo	m	Version No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
buyCod	m	B
ordrTyp	m	Typ
ordrQty	m	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
volDiscPrc	o	VDO Prc
bestExecution	o	Best Execution
triggered	o	Trg
persistent	o	P
tradingRestriction	o	Res
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Prority Time
timeValidity	m	Exp

expiryDate	o	Expiry Date
userOrdrNum	o	UsrOrdrNmbr
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 Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume

Text Report Structure

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

  Product    InstType    Instrument Id               Instrument Mnemonic             isinCod      wknNo
             Instrument Name               Currency
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

      Order ID        Version No  Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier
                      LiqProvActivity B    Typ            Size InitialDisplayQty     RandomLowQty    RandomHighQty      LimPrc
                           TrgPrc TrailingStopAbsPrice TrailingStopPricePct        ExecQty     VDO Prc Best Execution Trg P Res
                      Entry Date Entry Time         Priority Date Prority Time       Exp Expiry Date UsrOrdrNmbr      Text 2
                      Text         TC ClientRef              Session FixClOrdId               SMP-ID
-------------------- ---------- -------------------- -------------------- ---------------- -------------------- --------------
XXXXXXXXXXXXXXXXXXXX  999999999 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX
                      X               XXXX XXX 999,999,999.9999  999,999,999.9999 999,999,999.9999 999,999,999.9999 9999.99999+
                      9999.99999+         9999.99999+            9999.99 999999999.9999 9999.99999+ XXXXX         XXX X XXX
                      31-12-09   XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXXX XXXXXXXXXXXX
                      XXXXXXXXXXXX XX XXXXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXXX 9999999999
                                -------------------
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
```

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 instrument and account and per product at the end of the report. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

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

tc810Grp2, repeated 1 ... variable times:

tc810KeyGrp2

user	m	Trader

tc810Grp3, repeated 1 ... variable times:

tc810KeyGrp3

product	m	Product

tc810Grp4, repeated 1 ... variable times:

tc810KeyGrp4

instrumentGrp

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

tc810Rec, repeated 1 ... variable times:

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

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

Text Report Structure

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

   BU              BU Long Name            BU Identifier Clearing Member CCP Clearing Member
         StlIdAct                         StlIdLoc StlCurr
-------- ---------------------------------------- ------------ -------------- ------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999     XXXXX           XXXXX
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX    XXX

Trader
------
XXXXXX

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

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

       Time        Type   Event       Step         Deal       Parent Deal    Item     TradeNo        OrdrNo       Version No
                    Account Side Liquidity Indicator B    P/F       ExecQty        Prc     VDO Prc Typ TES      LimPrc Exp Res
                        Exchange Rate       StlAmt StlDat   Accr Int Amount Accr Int Day CtpyStlLoc Ctpy
                    CtpyAct                          UsrOrdrNmbr      Text 2       Text
                    TradingVenueTransactionIdentificationCode          Liquidity Provision Activity RiskReduction
                    Client ID          Execution Qualifier Execution ID        Investment Qualifier Investment ID       BU Obo
                    Trader Obo
------------------ ---- ---------- ---------- --------------- ---------- ---------- ---------- ------------------- ----------
XXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999      9999999999  9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXX  999999999
                    XXX    XXXXXXX               XXXX X   999999999.9999 9999.99999+ 9999.99999+ XXX XXX 9999.99999+ XXX XXX
                    9999999.999999999 9999999999.99 31-12-09  9999999999.99+       +9999 XXX       XXXXX
                    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X                       XXXXX
                    XXXXXXXXXXXXXXXXXXXX XXXXX          XXXXXXXXXXXXXXXXXXXX XXXXX             XXXXXXXXXXXXXXXXXXXX XXXXXXXX
                    XXXXXX
                                             ---------------
Trader Total Instruments Bought              999,999,999.9999
                                             ---------------
Trader Total Instruments Sold                999,999,999.9999
                                             ---------------
Trader Total Buy Qty TES Trades              999,999,999.9999
                                             ---------------
Trader Total Sell Qty TES Trades             999,999,999.9999
                                             ---------------
```

```
Member Total Instruments Bought per BU      999,999,999.9999
                                            ----------------
Member Total Instruments Sold per BU        999,999,999.9999
```

4.4.6 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 end of the report. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

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

tc812KeyGrp3		
product	m	Product
tc812Grp4, repeated 1 ... variable times:		
tc812KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tc812Rec, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
versionNo	m	Version No
MatchInstCrossId	m	SMP-ID
buyCod	m	B
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
userOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	m	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

       Time        Type        Order ID       Version No   SMP-ID    B   Smp Deleted Qty  Deleted Qty    Trade Prc  Typ   LimPrc
                    Exp Res ClMbr Customer     UsrOrdrNmbr      Text         TC
------------------ ---- -------------------- ---------- ---------- ---- --------------- -------------- ---------- --- ----------
XXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX  999999999 9999999999 XXXX  999999999.9999 999999999.9999 9999.99999+ XXX 9999.99999+
                    XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXX XX
                                 ----------- ---------------
Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999
                                  ----------- ---------------
Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999
```

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

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

Text Report Structure

```
  Product    InstType    Instrument Id              Instrument Mnemonic             isinCod      wknNo
            Instrument Name
----------- -------- ------------------- -------------------------------------- ----------- --------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

MatchStep        Time        Type Aggressor  Nb Buy    Nb Sell     Quantity    Trade Price    AccumQty     Higher Price Lower Price
---------- ----------------- ---- ---------  ---------  --------- ------------- ----------- ------------- ----------- -----------
9999999999 XXXXXXXXXXXXXXXXX XXXX   XXXX     999999999 999999999 999999999.9999 9999.99999+ 999999999.9999  9999.99999+ 9999.99999+
```

4.5 TD Trading Volumes And Performance

4.5.1 TD930 Daily Trade Statistics

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

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

seriMthTrdQtyBst	m	MBstVol
seriTrdTotQtyVDO	m	DVDOVol
seriMthTrdQtyVDO	m	MVDOVol

Text Report Structure

```
  Product       isin     Curr     PPrc       OpnPrc    DlyHghPrc  DlyLowPrc  LastExchPrc      Volume        MtdVolume
                    DBstVol       MBstVol       DVDOVol       MVDOVol
------------ ------------ ---- ------------ ----------- ----------- ----------- ------------ ---------------- ----------------
XXXXXXXXXXXX XXXXXXXXXXXX XXX  99,999.99999 9999.99999+ 9999.99999 9999.99999 9999.99999+ 999,999,999.9999 999,999,999.9999
              999999999.9999 999999999.9999 999999999.9999 999999999.9999
```

4.5.2 TD940 Daily Regular Market Making Quote Request Performance

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

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

Text Report Structure

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

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

4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

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

Text Report Structure

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

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

4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

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

Text Report Structure

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

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

4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

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

Text Report Structure

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

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

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

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

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

Text Report Structure

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

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

4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

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

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

Text Report Structure

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

PACKAGE: XXXXX

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

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

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

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

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


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


 MONTHLY                                                                                                     <=
 REQUIREMENT:                                                                                              99.99%

 FULFILLED:                                                                                                  XXX
```

4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

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

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

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXXX

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


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


MONTHLY                                                                                              <=
REQUIREMENT:                                                                                        99.99%

FULFILLED:                                                                                           XXX
```

4.5.12 TD954 Stressed Market Conditions

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

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

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

Text Report Structure

```
EXCHANGE MEMBER                                                    CLEARING MEMBER
--------------- -------------------------------------------------- ---------------
     XXXXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      XXXXX
                 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

4.5.13 TD955 Building Block Liquidity Provider Measurement

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

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

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

Text Report Structure

```
EXCHANGE MEMBER                                                CLEARING MEMBER
-------------- -------------------------------------------------- --------------
    XXXXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      XXXXX
                XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

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

4.5.14 TD956 Basis Building Block Liquidity Provider

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

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

sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED
td956Rec, repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

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

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


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

FULFILLED:                                                          XXX       XXX        XXX         XXX
```

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

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

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

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2		
product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS
sumCovTim	o	TOTALS
sumViol	o	TOTALS
sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED
td957Rec, repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

Text Report Structure

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

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

MONTHLY:                              >=                                        >=
PACKAGE REQUIREMENT:               99999                                     99999

FULFILLED:                            X                                         X

PRODUCT: XXXX

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

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

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

FULFILLED:                                                          XXX        XXX         XXX         XXX
```

4.5.16 TD959 Designated Market Making Measurement

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

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

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

Text Report Structure

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

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

MONTHLY:                          >=                                        >=
PACKAGE REQUIREMENT:           99999                                     99999

FULFILLED:                         X                                         X

PRODUCT: XXXX

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

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

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

FULFILLED:                                                       XXX       XXX        XXX         XXX
```

4.5.17 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. 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
td961		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td961Grp, repeated 0 ... variable times:		
td961KeyGrp		
membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
td961Rec, repeated 1 ... variable times:		
product	m	PRODUCT
enlDayVldRfqMkt	o	Valid RFQs total market
enlDayRfqLp	o	RFQs to LP
enlDayCutLimitLp	o	Day cut limit Liq Provider
enlDayVldRfqLp	o	Valid RFQs to LP
enlDayVldRfqResponses	o	Valid good RFQ responses

Text Report Structure

```
EXCHANGE MBR                                           CLEARING MBR
------------ -------------------------------------------------- ------------ --------------------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  PRODUCT    Valid RFQs total market RFQs to LP Day cut limit Liq Provider Valid RFQs to LP Valid good RFQ responses
------------ ----------------------- ---------- -------------------------- --------------- ------------------------
XXXXXXXXXXXX                   99999      99999                        999           99999                    99999
```

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.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
td962		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td962Grp, repeated 0 ... variable times:		
td962KeyGrp		
membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	
td962Rec, repeated 1 ... variable times:		
product	m	PRODUCT
enlMtdVldRfqMkt	o	Valid RFQs total market
enlMtdCutLimitMkt	o	MTD cut limit total market
enlMtdVldRfqLp	o	Valid RFQs to LP
enlMtdCutLimitLp	o	MTD cut limit Liq Provider
enlMtdVldRfqResponses	o	Valid good RFQ responses
enlViolPct	o	MTD Violation Percent
enlFulfInd	o	MTD EnLight fulfilled

Text Report Structure

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

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

4.5.19 TD982 Special Report French Equity Options

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

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

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

Text Report Structure

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

PRODUCT: XXXX

PACKAGE: XXXXX

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

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

MONTHLY REQUIREMENT:                                   9999:59:59.99

DISCLAIMER:
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.5.20 TD983 Regulatory Market Making MTD

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

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

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

Text Report Structure

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

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

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

4.6 TE TES, Order and Quote Maintenance

4.6.1 TE535 Cross and Quote Requests

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

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

te535Grp2, repeated 1 ... variable times:		
te535KeyGrp2		
user	m	Trader
te535Grp3, repeated 1 ... variable times:		
te535KeyGrp3		
reqType	m	Type
te535Grp4, repeated 1 ... variable times:		
te535KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te535Rec, repeated 1 ... variable times:		
reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

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

  Product    InstType    Instrument Id            Instrument Mnemonic           isinCod      wknNo
             Instrument Name              Time             B/S       Quantity
------------ -------- ------------------- -------------------------------------- ----------- ---------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXX 999999999.9999
```

4.6.2 TE540 Daily Order Maintenance

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

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

instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te540Rec, repeated 1 ... variable times:		
time18	m	Time
exchangeOrderId	o	Order ID
alphaOrderNo	o	Order No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	Commodity Hedging Flag
regOrderEvent	o	RegOrderEvent
activity	m	Act
reason	m	Reas
buyCod	o	B/S
ordrTyp	o	Typ
ordrQty	o	Size
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
execQty	o	ExecQty
execPrc	o	ExecPrc
triggered	o	Trg
inactivated	o	I
pendingDeletion	o	D
persistent	o	P
tradingRestriction	o	Res
entryDate	o	Entry Date
entryTime	o	Entry Time
priorityDate	o	Priority Date
priorityTime	o	Prority Time
timeValidity	o	Exp
expiryDate	o	Expiry Date

businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
clientRef	o	ClientRef
tradingCapacity	o	TC
MatchInstCrossId	o	SMP-ID
Crossed	o	Crossed
tradeEnrichmentRuleId	o	Rule Id
clearingData		
commonClearingData		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
legClearingGrp		
leg1Grp		
account	o	Leg 1
opnClsCod	o	
leg2Grp		
account	o	Leg 2
opnClsCod	o	
leg3Grp		
account	o	Leg 3
opnClsCod	o	
leg4Grp		
account	o	Leg 4
opnClsCod	o	
leg5Grp		
account	o	Leg 5
opnClsCod	o	

Text Report Structure

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

  Product    InstType    Instrument Id             Instrument Mnemonic            isinCod      wknNo
              Instrument Name
----------- -------- ------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

       Time            Order ID        Order No    Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier
                    Exec Qualifier LiqProvActivity Commodity Hedging Flag RegOrderEvent Act             Reas B/S  Typ
                                Size      LimPrc      TrgPrc       ExecQty     ExecPrc Trg I D P Res Entry Date Entry Time
                    Priority Date Prority Time       Exp Expiry Date BU Obo   BU Obo Long Name                        Trader Obo
                    ClientRef          TC     SMP-ID Crossed Rule Id Take Up Mbr OrgFirm Beneficia C Compliance Info      OCC
                    Flex Account Info              Text 1      Text 2      Text 3       Leg 1 Leg 2 Leg 3 Leg 4 Leg 5
------------------ -------------------- ------------ -------------------- -------------------- ---------------- --------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX
                    XXXXX         X              XXXXX                  XXXX         X   XXXXXXXXXXXXXXXXXX XXXX XXX
                    999,999,999.9999 9999.99999+ 9999.99999+ 999999999.9999 9999.99999+ XXX X X X XXX 31-12-09   XXXXXXXXXXXXXXXXXX
                    31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX
                    XXXXXXXXXXXXXXXXXXXX XX 9999999999 X        99999 XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX
                    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX  XX X  XX X  XX X  XX X  XX X
```

4.6.3 TE545 Daily TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity for simple, complex and flexible instruments. The Deal and the TES price decomposition is not provided for executed TES trades. The following TES trades are listed: - Block, Block TAM and Basis Trades. - EFPF trades with the Bond References. - EFPI trades with the cash basket references. - EFS trades with the swap references. - Vola Trades with the options block trade references. The initiating user of a TES trade can see all sides' activities but without the corresponding Clearing info which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per time. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

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

businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te545Grp2, repeated 1 ... variable times:		
te545KeyGrp2		
user	m	User
te545Grp3, repeated 1 ... variable times:		
te545KeyGrp3		
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
te545Rec, repeated 1 ... variable times:		
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
isDisclosed	o	D
isOnBook	o	OnBook
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
basketId	o	Basket ID
eventId	o	Neg Ev ID
dealId	o	Deal ID
onBehalfGrp		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
legPriceByInitiatingUserGrp, repeated 0 ... variable times:		

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc
extReferenceGrp		
efpfReferenceGrp, repeated 0 ... variable times:		
isinCod	m	SecurityID
nomVal	m	Nominal
mrtyDat	o	Mtrty Date
secuShtNam	o	Security Name
couponRat	o	Coupon Rate
cshPrcConv	o	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
efpiReferenceGrp, repeated 0 ... variable times:		
cashBsktRefId	m	ReferenceId
nomVal	m	Nominal
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
efsReferenceGRp, repeated 0 ... variable times:		
nomVal	m	Nominal
couponFrq	o	Coupon Frq
fixedRat	o	Rate
couponVarRef	o	CpnVarRef
couponVarOfs	o	CpnVarOfs
swapCust1	o	Swap Payer
swapCust2	o	Swap Receiver
strtDat	m	Start Date
endDat	m	End Date
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
volaReferenceGrp, repeated 0 ... variable times:		
OptionsContract		
product	m	Product
instrumentId	m	Instrument Id

instrumentMnemonic	o	Instrument Mnemonic
optTrnIdNo	m	TrnNo
optUsedQty	o	UsedQty
tamReferenceGrp, repeated 0 ... variable times:		
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	o	Appr Time
sideClearingInfo		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

Text Report Structure

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

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

 User
------
XXXXXX

  Product   InstType   Instrument Id             Instrument Mnemonic            isinCod     wknNo
              Instrument Name
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

       Time             TES ID       Type Act Initiator  User  B D OnBook    Description        Price       Clos Time
                    Entry Time        Exec Time                    Basket ID Neg Ev ID          Deal ID             BU Obo
                    BU Obo Long Name                       Trader Obo
------------------ -------------------- ---- --- --------- ------ - - ------ -------------------- ---------- ------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXX  XXX XXXXXXXX  XXXXXX X X   X    XXXXXXXXXXXXXXXXXXXX 9999.99999+ XXXXXXXXXXXXXXXXXX
                    XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXX
                    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX

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

 SecurityID     Nominal     Mtrty Date        Security Name                 Coupon Rate           CshPrc
              Coupon Frq                   Settl Date SI    Hdg Curr
----------- ---------------- ---------- ------------------------------ -------------------------------- ---------
XXXXXXXXXXXX 999,999,999.9999  31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.9999
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09   XXXXX XXX XXX

        ReferenceId              Nominal      SI   Hdg Curr
-------------------------------- ---------------- ----- --- ----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999,999,999.9999 XXXXX XXX XXX

    Nominal              Coupon Frq                        Rate                         CpnVarRef
                  CpnVarOfs                        Swap Payer          Swap Receiver       Start Date End Date Settl Date SI
                  Hdg Curr
---------------- -------------------------------- -------------------------------- --------------------------------
999,999,999.9999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 31-12-09   31-12-09 31-12-09   XXXXX
                  XXX XXX
```

```
  Product      Instrument Id              Instrument Mnemonic          TrnNo    UsedQty
------------ -------------------- ---------------------------------------- ------ -------------
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX 999999999.9999

Cust Under Prc
--------------
+9999.99999999

      Side ID           Size     B/S  Bus Unit Trader Sts    Appr Time       Client Identifier    Invest Identifier
                      Invest Qualifier Exec Identifier      Exec Qualifier LiqProvActivity CommHedgFlg RegOrderEvent OC AC
                      Flex Account Info                TC Take Up Mbr OrgFirm Beneficia C Compliance Info      OCC Text 1
                      Text 2       Text 3
-------------------- -------------- ---- -------- ------ --- ------------------ -------------------- --------------------
XXXXXXXXXXXXXXXXXXXX 999999999.9999 XXXX XXXXXXXX XXXXXX XXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
                      XXXXX            XXXXXXXXXXXXXXXXXXXX XXXXX          X               XXXXX       XXXX          X  XX
                      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXX
                      XXXXXXXXXXXX XXXXXXXXXXXX
```

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 trades. The listed information is sorted per time. This report is available only for derivative markets.
Frequency	Monthly.
Availability	This report is available for all members.

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

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

Text Report Structure

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

  Product    InstType    Instrument Id              Instrument Mnemonic              isinCod      wknNo
              Instrument Name
------------ -------- ------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BusinessDay        TES ID        TradePrice   TradeSideQty    TESClosureTime       EntryTime       InitBU  InitUser ApprovingBU
             ApprovingUser ApprovalTime       ApprovalDuration
----------- ------------------- ----------- ------------- ----------------- ----------------- -------- -------- -----------
 31-12-09   XXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXX  XXXXXX   XXXXXXXX
             XXXXXX        XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX
```

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	m	Participant
partLngName	m	Participant Long Name
te550Grp1, repeated 1 ... variable times:		
te550KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te550Grp2, repeated 1 ... variable times:		
te550KeyGrp2		
user	m	Trader
te550Grp3, repeated 1 ... variable times:		

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	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	Commodity Hedging Flag
buyCod	m	B/S
ordrTyp	m	Typ
ordrQty	m	Size
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
execQty	o	ExecQty
triggered	o	Trg
tradingRestriction	o	Res
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Prority Time
timeValidity	m	Exp
expiryDate	o	Expiry Date
clientRef	o	ClientRef
tradingCapacity	m	TC
MatchInstCrossId	o	SMP-ID
clearingData1		
commonClearingData1		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm

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

Text Report Structure

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

  Product   InstType   Instrument Id            Instrument Mnemonic           isinCod     wknNo
              Instrument Name
----------- -------- ------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

     Order ID        Order No    Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier
                      LiqProvActivity Commodity Hedging Flag B/S  Typ           Size      LimPrc      TrgPrc       ExecQty Trg
                      Res Entry Date Entry Time        Priority Date Prority Time       Exp Expiry Date ClientRef           TC
                          SMP-ID Take Up Mbr OrgFirm Beneficia Compliance Info      Flex Account Info              Text 1
                      Text 2      Text 3       Leg 1 Leg 2 Leg 3 Leg 4 Leg 5
-------------------- ----------- -------------------- -------------------- --------------- -------------------- -------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXX       XXXXXXXXXXXXXXXXXXXX     XXXXX
                      X              XXXXX                XXXX XXX 999,999,999.9999 9999.99999+ 9999.99999+ 999999999.9999 XXX
                      XXX 31-12-09   XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXXXXXX XX
                      9999999999 XXXXX       XXXXXXX XXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX
                      XXXXXXXXXXXX XXXXXXXXXXXX  XX X  XX X  XX X  XX X  XX X
                                                                                                        -------------------
Total Open Buy Orders                                                                                           999,999,999
                                                                                                        -------------------
Total Open Buy Volume                                                                                      999,999,999.9999
                                                                                                        -------------------
Total Open Sell Orders                                                                                          999,999,999
                                                                                                        -------------------
Total Open Sell Volume                                                                                     999,999,999.9999
```

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.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
te590		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te590Grp, repeated 0 ... variable times:		
te590KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te590Grp1, repeated 1 ... variable times:		
te590KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te590Grp2, repeated 1 ... variable times:		
te590KeyGrp2		
user	m	User
sessionId	m	Session
te590Grp3, repeated 1 ... variable times:		

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:		
tradingIndicationId	m	TradInd ID
time18	m	Time
tradingIndicationActivity	m	Act
lateralityIndicator	m	Laterality
tradeSideGrp, repeated 1 ... 2 times:		
tradeSideId	o	Trade Side ID
brokerGrp		
brokerRole	m	Broker Role
buyCod	m	B/S
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
tradingCapacity	o	TC
clearingData		
commonClearingData		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
legClearingGrp		
leg1Grp		

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

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

Text Report Structure

```
Participant         ParticipantLongName
----------- ----------------------------------------
XXXXX       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

 User   Session
------ ---------
XXXXXX 999999999

  Product    InstType    Instrument Id             Instrument Mnemonic            IsinCod      WknNo
              Instrument Name
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

    TradInd ID           Time        Act Laterality
-------------------- ------------------ --- ----------
99999999999999999999 XXXXXXXXXXXXXXXXXX X   X

   Trade Side ID
--------------------
99999999999999999999

Broker Role B/S   Client Identifier    Invest Identifier   Invest Qualifier Exec Identifier
                    Exec Qualifier LiqProvActivity TC
----------- ---- -------------------- -------------------- ---------------- --------------------
XXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX            XXXXXXXXXXXXXXXXXXXX
                    XXXXX        X             XX

Take Up Mbr OrigFirm Beneficia C   Compliance Info    OCC Flex Account Info
              Text 1      Text 2      Text 3
----------- -------- --------- - -------------------- --- --------------------------------
XXXXX       XXXXXXX  XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
              XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX

Leg1 Leg2 Leg3 Leg4 Leg5
---- ---- ---- ---- ----
XX X XX X XX X XX X XX X

   BU               BU Long Name             Trader Obo
-------- ---------------------------------------- ----------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX

Reg Order Event     Reas
--------------- ------------------
```

```
XXXX          XXXXXXXXXXXXXXXXXX

Bilateral Relation   Arrangement ID     CtptyBrokerBU CtptyBrokerUser
------------------ ------------------- ------------ --------------
X                  99999999999999999999 XXXXXXXX     XXXXXX

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

Match Event BidPrc      AskPrc
----------  ----------- -----------
9999999999  9999.99999+ 9999.99999+

MatchStep  IncOrdInd OpenQty        ExecQty        ExecPrc
---------- --------- -------------  -------------- -----------
9999999999 X         999999999.9999  999999999.9999 9999.99999+

StepExecQty
--------------
999999999.9999
```

4.6.7 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 information. For the respondent following details are present: . Negotiation Event details which were shown to respondent . Quotes sent by the respondent for a particular Negotiation Event. . Deals done on Eurex EnLight by the respondent including the Top of Book information. The listed information is split per user, product and Negotiation Event and sorted per time.
Frequency	Daily.
Availability	This report is available for all members.

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

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

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

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

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

Text Report Structure

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

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

 User
------
XXXXXX

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

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

       Time         Act
------------------ --------
XXXXXXXXXXXXXXXXXX XXXXXXXX

Status Negotiation Event Report ID Negotiation Event Start Time Event Owning BU Event Owning User Entering User    Instrument ID
        Instrument Mnemonic                      InstType SubType Number of Legs
------ ------------------------- --------------------------- --------------- ----------------- ------------ --------------------
XXXXXX    XXXXXXXXXXXXXXXXXXXX         XXXXXXXXXXXXXXXXXX       XXXXXXXX        XXXXXX        XXXXXX     99999999999999999999
        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXX           99

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

  Und Prod        Und Leg ID                Und Leg Mnemonic            B/S  Ratio
------------ -------------------- ---------------------------------------- ---- -----
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999

Type Negotiation Event Side Negotiation Event Open Qty  Negotiation Event Total Deal Quantity Negotiation Event Overall Qty
     Reference Price  Reference Price Type Delta Exchange Working Delta
---- ---------------------- --------------------------- ------------------------------------- ------------------------------
 X          XXXX                         999999999                            999999999                  999999999
        9999.999999+         X             XXXXX        XXXXX

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

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

BU Respondent User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Negotiated Qty
------------- -------------- ------- ------------- --------- ---------- -------------------------- ------------------------
  XXXXXXXX       XXXXXX        X         X           X        X                X                          X

     Quote ID
-------------------
XXXXXXXXXXXXXXXXXXX

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

  Quote Free Text    Underlying Delta Underlying Price
------------------- ---------------- ----------------
XXXXXXXXXXXXXXXXXXX       999.9999+     9999.99999+

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

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

     Deal ID        Deal Report ID      Deal BU Respondent User Respondent Entering User Event Owning BU Event Owning User
                    Entering User Deal Creation Time Deal Update Time   Quote ID                Price      Quantity
                    Option Quantity New Option Price Underlying Effective Delta Underlying  Quantity Underlying Delta
                    Underlying Price Underlying Price Boundary New Reference Price Validity Time
                    Requester Side Respondent Side Deal Free Text
------------------- ------------------- ---- ------------ -------------- ------------ -------------- ----------------
XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX  X   XXXXXXXX     XXXXXX         XXXXXX       XXXXXXXX       XXXXXX
                    XXXXXX       XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999
                     999999999.9999     9999.99999+                 999.9999+      999999999.9999       999.9999+
                        9999.99999+             9999.99999        9999.99999+ XXXXXXXXXXXXXXXXXX
                    XXXX         XXXX           XXXXXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

BBO Type  Bid Price   Bid Quantity  Offer Price Offer Quantity
-------- ----------- -------------- ----------- --------------
   X     9999.99999+ 999999999.9999 9999.99999+ 999999999.9999

Legs
----
  99

      Leg ID                   Leg Mnemonic              Bid Price   Bid Quantity  Offer Price Offer Quantity
```

```
-------------------- ---------------------------------------- ----------- -------------- ----------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999
```

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.
Availability	This report is available for all members.

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

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

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

quoteSideGrp, repeated 0 ... 2 times:

buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

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

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

Trader
------
XXXXXX

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

     Deal ID
-------------------
XXXXXXXXXXXXXXXXXXX

 Item  Deal Creation Time  Deal Update Time  Deal Status Negotiation Event ID    Instrument ID
       Instrument Mnemonic                    InstType SubType
------ ----------------- ----------------- ----------- ------------------- -------------------
999999 XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX      X      XXXXXXXXXXXXXXXXXXX 9999999999999999999
       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXX

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

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

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

   BBO Type     BidPrc     BidQty   Offer Price Offer Quantity
------------- ----------- --------- ----------- -------------
XXXXXXXXXXXXX 9999.99999+ 999999999 9999.99999+     999999999

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

      Leg ID                   Leg Mnemonic              B/S  Ratio   BidPrc     BidQty   Offer Price Offer Quantity
------------------- ---------------------------------------- ---- ----- ----------- --------- ----------- -------------
```

```
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999 9999.99999+ 999999999 9999.99999+      999999999

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

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

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

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

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

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

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

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

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. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

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

te810Grp2, repeated 1 ... variable times:		
te810KeyGrp2		
user	m	Trader
te810Grp3, repeated 1 ... variable times:		
te810KeyGrp3		
product	m	Product
te810Grp4, repeated 1 ... variable times:		
te810KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tradingCapacity	m	TC
te810Rec, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
matchEvent	o	Event
matchStep	m	Step
matchDeal	m	Deal
parentDeal	o	Parent Deal
dealItem	m	Item
priceDecomposition	o	Price Decompose
exchangeOrderId	o	Order ID
alphaOrderNo	o	Order No
sideLiquidityInd	o	Side Liquidity Indicator
buyCod	m	B/S
opnClsCod	m	O/C
ordrPrtFilCod	o	P/F
execQty	m	Quantity
execPrc	m	Trade Prc
clearingQty	o	Clearing Qty
clearingPrc	o	Clearing Prc
instrumentType	o	StraType
instrumentId	o	Strategy Id
instrumentMnemonic	o	Strategy Mnemonic
ordrTyp	o	Typ

tesType	o	TES
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tvtic	o	TradingVenueTransactionIdentification-Code
liqProvActivity	o	Liquidity Provision Activity
riskReduction	o	RiskReduction
clientIdentifier	o	Client ID
execQualifier	o	Execution Qualifier
execIdentifier	o	Execution ID
investQualifier	o	Investment Qualifier
investIdentifier	o	Investment ID
basketId	o	basket ID
account	o	Account
accountName	o	Account Name
<u>instrumentStatsGrp</u>		
<u>onExchStatsGrp</u>		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	o	Clg Sell
<u>tesStatsGrp</u>		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades
sumTESVolSell	m	
sumTESClgSell	o	Clg Sell
<u>productStatsGrp</u>		
<u>onExchProdStatsGrp</u>		
sumProdTotBuyOrdr	m	Product Buy On-Exch Trades
sumProdTotCntrBuy	m	
sumProdTotClgBuy	o	Clg Buy

sumProdTotSellOrdr	m	Product Sell On-Exch Trades
sumProdTotCntrSell	m	
sumProdTotClgSell	o	Clg Sell
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

Text Report Structure

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

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

Trader
------
XXXXXX

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

  Product    InstType    Instrument Id              Instrument Mnemonic             isinCod      wknNo
              Instrument Name              TC
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX

       Time        Type   Event         Step         Deal    Parent Deal    Item    Price Decompose      Order ID
                    Order No     Side Liquidity Indicator B/S  O/C P/F      Quantity   Trade Prc   Clearing Qty Clearing Prc
                    StraType          Strategy Id Strategy Mnemonic                      Typ TES      LimPrc Exp Res ClMbr
                    Customer     UsrOrdrNmbr  Text        TradingVenueTransactionIdentificationCode
                    Liquidity Provision Activity RiskReduction Client ID          Execution Qualifier Execution ID
                    Investment Qualifier Investment ID                 basket ID Account Account Name
------------------ ---- ---------- --------------- ---------- ---------- ---------- -------------- -------------------
XXXXXXXXXXXXXXXXXX XXXX 9999999999       9999999999 9999999999  9999999999 9999999999    XXXXXXXX     XXXXXXXXXXXXXXXXXXXX
                    XXXXXXXXXXXX XXXXXXX                 XXXX X   X   999999999.9999 9999.99999+ 999999999.9999  +9999.99999
                    XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXX 9999.99999+ XXX XXX XXXXX
                    XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                    X                        XXXXX        XXXXXXXXXXXXXXXXXXXX XXXXX             XXXXXXXXXXXXXXXXXXXX
                    XXXXX              XXXXXXXXXXXXXXXXXXXX 99999999999999999999 XX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                                   --------------- ---------------
Total On-Exch Buy Trades                999,999,999 999,999,999.9999
                                   ---------------
Clg Buy                            999,999,999.9999
                                   --------------- ---------------
Total On-Exch Sell Trades               999,999,999 999,999,999.9999
                                   ---------------
Clg Sell                           999,999,999.9999
                                   --------------- ---------------
Total Buy TES Trades                    999,999,999 999,999,999.9999
                                   ---------------
Clg Buy                            999,999,999.9999
                                   --------------- ---------------
```

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

4.6.10 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	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te812Grp, repeated 0 ... variable times:		
te812KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te812Grp1, repeated 1 ... variable times:		
te812KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te812Grp2, repeated 1 ... variable times:		
te812KeyGrp2		
user	m	Trader
te812Grp3, repeated 1 ... variable times:		

te812KeyGrp3		
product	m	Product
te812Grp4, repeated 1 ... variable times:		
te812KeyGrp4		
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
te812Rec, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
alphaOrderNo	m	Order No
MatchInstCrossId	m	SMP-ID
buyCod	m	B/S
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	
sumProdTotBuyOrdr	m	Product Total Buy Prevented Self-Matches
sumProdTotCntrBuy	m	
sumProdTotSellOrdr	m	Product Total Sell Prevented Self-Matches
sumProdTotCntrSell	m	

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

       Time       Type       Order ID        Order No     SMP-ID   B/S  Smp Deleted Qty  Deleted Qty    Trade Prc  Typ   LimPrc
                    Exp Res ClMbr Customer     UsrOrdrNmbr  Text        TC
------------------ ---- -------------------- ------------ ---------- ---- --------------- -------------- ----------- --- -----------
XXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX 9999999999 XXXX  999999999.9999 999999999.9999 9999.99999+ XXX 9999.99999+
                    XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XX
                                 ----------- ---------------
Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999
                                  ----------- ---------------
Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999
                                         ----------- ---------------
Product Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999
                                          ----------- ---------------
Product Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999
```

4.6.11 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. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

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

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

Text Report Structure

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

       Time        Type MatchStep
----------------- ---- ----------
XXXXXXXXXXXXXXXXXX XXXX 9999999999

  Product     InstType    Instrument Id              Instrument Mnemonic              isinCod      wknNo
              Instrument Name               D Aggressor    Nb Buy   Nb Sell       Quantity Trade Price       AccumQty Higher Price
              Lower Price
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X XXXX      999999999 999999999 999999999.9999 9999.99999+ 999999999.9999  9999.99999+
              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     99,999,999,999
                    ------------------
Tes Volume          99,999,999,999.9999
               -------------
ND Trades      99,999,999,999
                    ------------------
ND Volume           99,999,999,999.9999
```

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 Futures, the report TE930 is based only on trading notations. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

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

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

Text Report Structure

```
  Product      PreviousClose UnderClose
------------  ------------- ----------
XXXXXXXXXXXX     9,999.99999 9999.99999

CP   Instrument Id            Instrument Mnemonic          LstSetlPrc   OpnPrc    DlyHghPrcSignd DlyLowPrcSignd  LstTrdPrc
         SettlmPrc        Volume       TES Vol      MtdVolume     MtdTesVol      OpnIntQty
-- -------------------- ---------------------------------------- ---------- ----------- -------------- -------------- -----------
X  99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999 9999.99999+    +9999.99999    +9999.99999 9999.99999+
        9999.99999      9,999,999    999,999,999    999,999,999    999,999,999      9,999,999
                   -------------- -------------- -------------- -------------- --------------
Totals per Class   99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999
                   -------------- -------------- -------------- -------------- --------------
Totals per Product 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999
```

4.7 TL Usage Fees

4.7.1 TL001 System Transaction Overview

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

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

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

Text Report Structure

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

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

 Currency
--------
  XXX

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

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

4.8 TR Trading Regulatory

4.8.1 TR100 Order to Trade Ratio Report

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

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

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

Text Report Structure

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

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

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

TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
             BASE LIMIT VOLUME BASE LIMIT COUNT PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT QUOTE PERFORMANCE QUOTE SIZE QUALITY
            SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED       LIMIT VOLUME       LIMIT COUNT
                ORDERED VOLUME      TRADED VOLUME  ORDERS COUNT  TRADES COUNT      OTR VOLUME       OTR COUNT LIMIT USAGE VOLUME
            LIMIT USAGE COUNT VIOLATION
----------- ---------- ---------- ------- ------------------ ----------------- ------------------ ------------------
 31-12-09     XXXX     XXXXX    99.9999            9.9999           9.9999        9999999.9999           9999999
            9999999999999.9999   9999999999999            99.9999            99.9999          9.9999  999999999999.9999
                    9.9999 XXXXXXXXXXXXXXX  XXXXXXXXXXXXXXX X           9999999999999.9999 9999999999999.9999
            9999999999999.9999 9999999999999.9999 9999999999999 9999999999999 99999999999.9999 99999999999.9999       999999.9999
                  999999.9999 X
```

4.8.2 TR101 MiFID II OTR Report

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

XML Report Structure	M/O	Text Report Heading
tr101		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr101Grp, repeated 0 ... variable times:		
tr101KeyGrp		
leadParticipantGrp		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
tr101Grp1, repeated 1 ... variable times:		
tr101KeyGrp1		
isinCod	m	IsinCod
instNam	o	Instrument Name
otrMktGrp	m	OTRMktGrp
firmOtrVol	m	firmOTRVol
firmOtrNo	m	firmOTRNo

violation	m	Violation
maxRatioVol	m	MaxRatioVol
maxRatioNo	m	MaxRatioNo
floorVol	m	FloorVol
floorNo	m	FloorNo
tr101Grp2, repeated 0 ... variable times:		
tr101KeyGrp2		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr101Grp3, repeated 1 ... variable times:		
tr101KeyGrp3		
businessUnitGrp		
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
sumFirmOtrExecOrdrNo	m	SumFirmOTRExecNo

Text Report Structure

```
Lead Participant Firm     Lead Participant Firm Long Name
--------------------- ----------------------------------------
       XXXXX          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  IsinCod          Instrument Name                OTRMktGrp              firmOTRVol       firmOTRNo     Violation MaxRatioVol
              MaxRatioNo FloorVol FloorNo
------------ ------------------------------ ------------------------------ ---------------- ---------------- ---------- -----------
XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99999999999.9999 99999999999.9999     X      9999999999
               999999999  9999999      9

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

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

   Trader     TotTrdrOrdrVol      TotTrdrExecVol     TotTrdrOrdrNo TotTrdrExecNo
------------ ----------------- -------------------- ------------- -------------
    XXXX    999999999999.9999     999999999999.9999     999999999     999999999
                                -------------------
SumBUOTROrdrVol                   999999999999999.9999
                                -------------------
SumBUOTRExecVol                   999999999999999.9999
                                -------------------
SumBUOTROrdrNo                              9999999999
                                -------------------
SumBUOTRExecNo                              9999999999
                                -------------------
SumFirmOTROrdrVol                9999999999999999.9999
                                -------------------
SumFirmOTRExecVol                9999999999999999.9999
                                -------------------
SumFirmOTROrdrNo                           99999999999
                                -------------------
SumFirmOTRExecNo                           99999999999
```

4.8.3 TR102 Excessive System Usage Report

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

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

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

Text Report Structure

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

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

TRADING DAY   TRADED VOLUME
----------- ----------------
 31-12-09   9999999999999.9999

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

4.8.4 TR160 Identifier Mapping Error

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

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

uploadFile	o	File
rowNumber	o	Row
tsField	o	Field

Text Report Structure

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

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

      Order ID      Origin     ShortCode      Error                 File                          Row
                     Field
-------------------- ------ -------------------- ----- --------------------------------------------- ---------------
XXXXXXXXXXXXXXXXXXXX  XXX   XXXXXXXXXXXXXXXXXXXX  XX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999999999
                      XXXXXXXXXXXXXXXXXXXXXXXX
```

4.8.5 TR161 Identifier Mapping Status

Description	This mapping status report provides a cumulative report on a daily basis, per business unit and per exchange. For the ESMA audit trail reporting the defined valid mappings of short code ID to long value have been stored, incl. valid from and valid to dates. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

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

validTo	m	ValidTo
statusInd	m	StatusInd

Text Report Structure

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

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

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

4.8.6 TR162 Algo HFT Error

Description	This error report provides a cumulative report on a daily basis per business unit and exchange due to MIFID-II compliance. Whenever the used AlgoID for any given order in T7 is not contained at the EoD in the certificate storage for the respective member, the AlgoID data will be included in the error report for verification and correction by the participant. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

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

rowNumber	o	Row
tsField	o	Field

Text Report Structure

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

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

DateUploaded       AlgoID       Error                    File                            Row             Field
------------ -------------------- ----- --------------------------------------------- --------------- ------------------------
  31-12-09   XXXXXXXXXXXXXXXXXXXX  XX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999999999 XXXXXXXXXXXXXXXXXXXXXXXX
```

4.8.7 TR163 Algo HFT Status

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

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

Text Report Structure

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

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

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

4.8.8 TR901 MiFID II Message Rate Report

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

XML Report Structure	M/O	Text Report Heading
tr901		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr901Grp, repeated 0 ... variable times:		
tr901KeyGrp		
leadParticipantGrp		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth

ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M
tr901Grp1, repeated 1 ... variable times:		
tr901KeyGrp1		
isinCod	m	IsinCod
instNam	o	Instrument Name
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M
noTransactionsDateIsin	m	NoTransactionsDateIsin
noTransactionsMtdIsin	m	NoTransactionsMTDIsin
transactions12MIsin	m	Transactions12MIsin
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
tr901Grp2, repeated 1 ... variable times:		
tr901KeyGrp2		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr901Grp3, repeated 1 ... variable times:		
tr901KeyGrp3		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr901Rec, repeated 1 ... variable times:		
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M

Text Report Structure

```
Lead Participant Firm     Lead Participant Firm Long Name      ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD
                       RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M
--------------------- ---------------------------------------- ----------- ---------------- --------------- --------------
        XXXXX         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXXX        XXXXXX            9999.99        9999.99
                              9999.99          9999.99         9999.99         9999.99

  IsinCod         Instrument Name        RatioSingleDate RatioSingleMTD RatioSingle12M NoTransactionsDateIsin
              NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M
------------ ------------------------------ --------------- -------------- -------------- ----------------------
XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX        9999.99        9999.99        9999.99            9999999999
                        99999999999       999999999999    999999  9999999      99999999

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

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

NoTransactionsDate NoTransactionsMTD Transactions12M
------------------ ----------------- ---------------
         999999999        9999999999     99999999999
```

4.8.9 TR902 Daily Order and Quote Transactions

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

XML Report Structure	M/O	Text Report Heading
tr902		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr902Grp, repeated 0 ... variable times:		
tr902KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr902Grp1, repeated 1 ... variable times:		
tr902KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M

maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M
trd902Grp2, repeated 1 ... variable times:		
tr902KeyGrp2		
product	m	Product
tr902Rec, repeated 1 ... variable times:		
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

Text Report Structure

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

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

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

NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M
--------- -------- ------------- ------------------ ----------------- --------------- --------------- -------------- --------------
   999999  9999999      99999999          999999999        9999999999     99999999999         9999.99        9999.99        9999.99
```

4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

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

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

tt132KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tt132Grp2, repeated 1 ... variable times:		
tt132KeyGrp2		
product	m	Product
tt132Rec, repeated 1 ... variable times:		
time18	m	Time
mmpActivity	m	Act
mmpReason	m	Reason
sessionId	o	Session
activationType	o	QuoAct
mmpVolume	o	Volume
mmpPercent	o	Percent
mmpDelta	o	Delta
mmpVega	o	Vega
mmpTimeWindow	o	TimeWin

Text Report Structure

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

       Time        Act Reason  Session  QuoAct     Volume      Percent       Delta          Vega       TimeWin
----------------- --- ------ --------- ------ -------------- ---------- -------------- -------------- ----------
XXXXXXXXXXXXXXXXX XXX XXXXXX 999999999 XXXXXX 9999999999.9999 9999999999 9999999999.9999 9999999999.9999 9999999999
```

4.9.2 TT133 Trading Risk Events

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

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

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

Text Report Structure

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

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

Trader
------
XXXXXX

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

4.9.3 TT135 Risk Event Report

Description	This report lists details concerning occured Stop-Button events. It shows the time of an event, S for stop/R for release action, the initiating member or the on behalf member of the event. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

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

Text Report Structure

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

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

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

4.9.4 TT136 Pre-trade Risk Control

Description	This report lists per Business Unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day. It additionally lists all maintenance activities during the day regarding the Pre-Trade Risk limits for off-book trading. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

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

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

Text Report Structure

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

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

       Time       PTR Limit Activity Buy Limit  Sell Limit Disabled
------------------ ------------------ ---------- ---------- --------
XXXXXXXXXXXXXXXXXX       XXXXXX       9999999999 9999999999 XXXXXXXX
```

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 "23:59:59.999999999"

Table 5.1 - Tag Formats

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

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

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

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

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

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

Format: alphanumeric 2

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

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

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

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

6.8 accumQty

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

Format: numeric 13, 4

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

6.9 accumTim

Description	This field indicates the accumulated time with valid quotes in relevant series. It is also known as basis quotation time and used to calculate the quotation coverage.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning 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 stopUserMarketSupervision releaseUserMarketSupervision.
Format	alphanumeric 40
Where used:	TT133 Trading Risk Events

6.11 activationType

Description	This field contains the activation type.
Format	alphanumeric 6

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

Where used: TT132 Market Maker Protection

6.12 activity

Description: This field contains the activity information.

Format: alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.13 actnCod

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	S	Stop
2	R	Release

Where used: TT135 Risk Event Report

6.14 addCrt

Description: This field contains the additional credit.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.15 addMembId

Description: This field contains the additional member ID.

Format: alphanumeric 5

Where used: CB042 Fee Per Executed Order

6.16 aggressor

Description: This field indicates the aggressor side.

Format: alphanumeric 1

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

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.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
B	BUY	Buy side
S	SELL	Sell 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

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

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

6.25 armvm

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)

'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

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

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	Decodes	Descriptions
1	CLOB	Central Limit Order Book BBO.
2	AGG_CLOB	Aggregated BBO on Central Limit Order Book.
3	IMPL_CLOB	Implied Central Limit Order Book BBO.
4	AGG_IMPL_CLOB	Aggregated BBO on Implied Central Limit Order Book.

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

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

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

Where used:
TC540 Daily Order Maintenance
TC550 Open Order Detail

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

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

Valid Values	Decodes	Descriptions
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

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

Where used: TE590 CLIP Trading Indication

6.44 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 Performance

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

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

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.

Format alphanumeric 40

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
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.

Format alphanumeric 1

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

Where used:
TA113 Complex and Flexible Instrument Definition
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
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 transaction.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.52 category

Description This field contains the user category.

Format alphanumeric 28

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

Where used: RD115 User Profile Status

6.53 classifViolation

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

Format alphanumeric 9

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

Where used: TR102 Excessive System Usage Report

6.54 classRule

Description: States type of the long value.

Format: alphanumeric 1

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

Where used: TR161 Identifier Mapping Status

6.55 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

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

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.

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

6.61 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.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
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.

Format: alphanumeric 20

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

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

Where used: RD135 Trade Enrichment Rule Status

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

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

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

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

Where used:	TE540 Daily Order Maintenance

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

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

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

Format alphanumeric 1

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
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

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

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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.

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 Performance
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).

Format alphanumeric 20

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

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

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

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

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

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

Valid Values	Decodes	Descriptions
0	F	False - is not protected from deleltion
1	T	True - is protected from deletion

Where used: RD115 User Profile Status

6.113 deltaExch

Description: This flag indicates whether Delta Exchange is part of the Negotiation Event or not.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	
1	TRUE	

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

6.114 disableMember

Description: If reported, it indicates that a member has been set to disabled from trading by the clearing member.

Format: alphanumeric 8

Valid Values	Decodes	Descriptions
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

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 underlying 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 underlying 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 underlying recorded in the current day.

Format: numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.121 dlyLowPrcSignd

Description: This field indicates the lowest trade price of the contract or external underlying recorded in the current day.

Format: numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.122 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

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 Values	Decodes	Descriptions
1	1	Active
2	2	Suspended

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

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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
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.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

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 Values	Decodes	Descriptions
1	Y	Yes
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

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

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

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

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

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

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 Values	Decodes	Descriptions
A		Acceptance
S		Simulation
P		Production

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance

RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
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
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:
Format	alphanumeric 2

Valid Values	Decodes	Descriptions
1		Client long value is missing.
2		Duplicate record in database.
3		PNAL. Pending allocations. Client long value has not been provided for Short Code ID.
4		AGGR. Aggregated order. Client long value is neither a National ID or LEI nor an ALGO ID, but the respective Short Code ID stands for several clients.
5		Duplicate record submitted on the same business date.
6		Invalid Short Code ID.
7		ParticipantID not assign.
8		MIC not assigned.
9		Invalid uploadFile format.
10		Invalid value in the field Participant ID.
11		Invalid value in field MIC.
12		Invalid value in field Status Indicator.
13		Invalid value in field Valid from date.
14		Invalid value in field Classification rule.
15		Invalid value in field National ID Country Code.
16		Invalid value in field National ID Priority.
17		Invalid value in field Client long value.
18		Invalid LEI format for Client long value.
19		Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, NORE, No Client or NO CLIENT.
20		Invalid Algo ID.
21		Invalid value in field upload date.
22		Invalid value in field email address.
98		Complete uploadFile rejected.
99		Other errors.

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.153 etiCmlVol

Description This field contains the cumulated ETI volume.

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.

Format	alphanumeric 1

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

Where used:	TE600 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 corresponding Show Quantity Flag
Format	numeric 13, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

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

Valid Values	Decodes	Descriptions
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.

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 Values	Decodes	Descriptions
1	OPEN	Open
2	CLOSE	Close
3	EXP	Expired
4	SYSCLS	Closed 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

Valid Values	Decodes	Descriptions
1	I	Indicative
2	F	Firm

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

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

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
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

6.171 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

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

6.175 execQualifier

Description: Execution qualifier field is required to distinguish between human/natural persons {National_ID} and Algos {Algo ID}.

Format: alphanumeric 7

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
A		American
E		European

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

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

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

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.

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.

Format	alphanumeric 3

Valid Values	Decodes	Descriptions
703	703	OTC TRADE
708	708	MIDPOINT
710	710	ETFs ETCs PASS
715	715	DS Bonus
716	716	SP Bonus
717	717	SP Bonus PE
722	722	BEST TRADE
723	723	BEST CLEANUP
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
740	740	ETI NP DAX
741	741	ETI NP ETF ETCs
742	742	ETI NP OTH INST
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCT
752	752	BONDS
753	753	BONDS SSF
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND
786	786	REB NEW MEM
787	787	MINIMUM FEE
788	788	TL QUOTES FEE
789	789	TL INQ FEE
790	790	TL ORDER FEE
791	791	CONNECTION FEES
792	792	MANUAL FEE ADJ
793	793	ETI/NP REBATE
797	797	TOP ORDR CREDIT
798	798	TRAD SESS DISC
799	799	TOP+ ORD CREDIT
800	800	TAF ACT MAN F
801	801	OTC TRADES LIS
802	802	HIDDEN ORDR FEE
803	803	TAF ACT MAN V

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

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

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB080 Monthly Fee and Rebate Statement

6.196 feeTypNam

Description: This field contains the fee type name.

Format: alphanumeric 40

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

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

		Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
ETI/NP REBATE	ETI/NP REBATE	Rebate for ETI non persistant trades
TOP ORDR CREDIT	TOP ORDR CREDIT	TOP order credit
TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
TOP+ ORD CREDIT	TOP+ ORD CREDIT	TOP+ order credit
TAF ACT MAN F	TAF ACT MAN F	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX
OTC TRADES LIS	OTC TRADES LIS	XETRA OTC TRADES LISTING
HIDDEN ORDR FEE	HIDDEN ORDR FEE	Transaction Fees for Hidden Orders
TAF ACT MAN V	TAF ACT MAN V	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR
XON UTIL FEE	XON UTIL FEE	XFRA System Utilization Fee
MIDPNT LQTY CRT	MIDPNT LQTY CRT	Credit for Midpoint Liquidity Provider
SMP	SMP	Self Match Prevention
SP SF EQ F	SP SF EQ F	Specialist Service Fee perf. EQUIT fix
SP SF EQ V	SP SF EQ V	Specialist Service Fee perf. EQUIT var
SP REF TAF EQ F	SP REF TAF EQ F	SP Refund Perf Transaction Fee EQUIT fix
SP REF TAF EQ V	SP REF TAF EQ V	SP Refund Perf Transaction Fee EQUIT var
SP REF TRF EQ F	SP REF TRF EQ F	SP Refund Perf Trading Fee EQUIT fix
SP REF TRF EQ V	SP REF TRF EQ V	SP Refund Perf Trading Fee EQUIT var
ADD CCP EQ	ADD CCP EQ	SP Bonus CCP eligible EQUIT
ADD NONCCP EQ 1	ADD NONCCP EQ 1	SP Bonus non CCP-coll safe custody EQUIT
ADD NONCCP EQ 2	ADD NONCCP EQ 2	SP Bonus non CCP-US & Euroland CSC EQUIT
ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON NPUB F	TRF BON NPUB F	XETRA TRADING FEE BOND NPUB fix
TRF BON NPUB V1	TRF BON NPUB V1	XETRA TRADING FEE BOND NPUB NZAC var
TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC var
TRF BON PUB F	TRF BON PUB F	XETRA TRADING FEE BOND PUB fix
TRF BON PUB V	TRF BON PUB V	XETRA TRADING FEE BOND PUB var
TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var
TAF BON F	TAF BON F	XETRA TRANSACTION FEE BOND fix
TAF BON LIS F	TAF BON LIS F	XETRA TRANSACTION FEE BOND LISTING

		fix
TAF BON LIS V	TAF BON LIS V	XETRA TRANSACTION FEE BOND LISTING var
TAF BON V	TAF BON V	XETRA TRANSACTION FEE BOND var
TAF EQ F	TAF EQ F	XETRA TRANSACTION FEE EQUIT fix
TAF EQ V	TAF EQ V	XETRA TRANSACTION FEE EQUIT var
SP SF B NPUB F	SP SF B NPUB F	SSF perf. BOND NPUB fix
SP SF B NPUB V1	SP SF B NPUB V1	SSF perf. BOND NPUB NZAC var
SP SF B NPUB V2	SP SF B NPUB V2	SSF perf. BOND NPUB ZAC var
SP SF B PUB F	SP SF B PUB F	SSF perf. BOND PUB fix
SP SF B PUB V	SP SF B PUB V	SSF perf. BOND PUB var
SP TA B NPUB F	SP TA B NPUB F	SP Refund Perf TAF BOND NPUB fix
SP TA B NPUB V1	SP TA B NPUB V1	SP Refund Perf TAF BOND NPUB NZAC var
SP TA B NPUB V2	SP TA B NPUB V2	SP Refund Perf TAF BOND NPUB ZAC var
SP TA B PUB F	SP TA B PUB F	SP Refund Perf TAF BOND PUB fix
SP TA B PUB V	SP TA B PUB V	SP Refund Perf TAF BOND PUB var
SP TR B NPUB F	SP TR B NPUB F	SP Refund Perf Trading Fee BOND NPUB fix
SP TR B NPUB V1	SP TR B NPUB V1	SP Refund Perf TF BOND NPUB NZAC var
SP TR B NPUB V2	SP TR B NPUB V2	SP Refund Perf TF BOND NPUB ZAC var
SP TR B PUB F	SP TR B PUB F	SP Refund Perf TF BOND PUB fix
SP TR B PUB V	SP TR B PUB V	SP Refund Perf TF BOND PUB var
AD CCP BON	AD CCP BON	SP Bonus CCP eligible BOND
ADD BON NONCCP1	ADD BON NONCCP1	SP Bonus non CCP -coll safe custody BOND
ADD BON NONCCP2	ADD BON NONCCP2	SP Bonus non CCP -US & Euroland CSC BOND
ADD BON NONCCP3	ADD BON NONCCP3	SP Bonus non CCP -individ safe cust BOND
ADD BON NONCCP4	ADD BON NONCCP4	SP Bonus non CCP-non-coll safe cust BOND
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB080 Monthly Fee and Rebate Statement

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

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.

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

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.

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

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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.215 fulfilled

Description: Fulfillment Indicator

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	NO	
1	YES	

Where used:
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.220 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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.225 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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.226 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 obligatory to a market maker agreement with Eurex.
Format	numeric 10
Where used:	TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.229 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

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

Valid Values	Decodes	Descriptions
DUR		Duration Hedge
PF		Price Factor Hedge
PFC		Price Factor Hedge
NOM		Nominal Hedge

Where used:	TE545 Daily TES Maintenance

6.234 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

6.236 inactivated

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0		Active
1	I	Inactive

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.237 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

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

Valid Values	Decodes	Descriptions
0	F	False - Automatic Calculation
1	T	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

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

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 Performance
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
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

6.244 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.

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

Where used:	TA113 Complex and Flexible Instrument Definition TC230 Cross and Quote Requests TC540 Daily Order Maintenance 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

6.246 instTradDat

Description: This field indicates the trading date of the variance futures instrument parameters.

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 {National_ID} and Algos {Algo ID}

Format alphanumeric 7

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade

Where used:
TC545 Daily TES Maintenance
TE545 Daily TES Maintenance

6.250 isDisclosed

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:
TE545 Daily TES Maintenance
TE910 T7 Daily Trade Activity

6.251 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
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
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

6.252 isOnBook

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
1	F	False - is not located in the US
2	T	True - is located in the US

Where used: RD115 User Profile Status

6.254 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.

Format alphanumeric 3

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

Valid Values	Decodes	Descriptions
1	UNILATERAL	Client broker and proprietary broker are identical
2	BILATERAL	Client broker and proprietary broker are two different parties

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.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
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".

Format: alphanumeric 16

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

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

Valid Values	Decodes	Descriptions
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

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 Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

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

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

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.

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.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDER	Auto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
5	BEST_EXECUTION	Best Execution
6	VDO_MIDPOINT	VDO Midpoint
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTION	Continuous auction match events

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.

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

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 Transactions12M/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 NoTransactionsDate/NoSecDate.

Format: numeric 6, 2

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 NoTransactionsMTD/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

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 TT135 Risk Event Report

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
TD961 Daily EnLight LP Performance
TD962 MTD EnLight LP Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

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 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

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 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

6.304 membId

Description

This field contains the member ID.

Format alphanumeric 5

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
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
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

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
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

6.306 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

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.

Format alphanumeric 8

Where used:	CB062 Designated Sponsor Refund CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status TL001 System Transaction Overview TT133 Trading Risk Events

6.311 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.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	CHK	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

6.314 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.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection

Where used: TT132 Market Maker Protection

6.317 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

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 Performance
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

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

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

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

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

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

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

Valid Values	Decodes	Descriptions
0	FALSE	Underlying Price and delta cannot be negotiated.
1	TRUE	Underlying Price and delta can be negotiated.

Where used: TE600 Eurex EnLight Maintenance

6.343 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

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

6.351 noSecDate

Description	Daily number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.
Format	numeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.352 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.

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

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

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

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 transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format: alphanumeric 1

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

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

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 cooperation 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

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

6.384 ordrTyp

Description: This field contains the order type.

Format: alphanumeric 1

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

Where used:
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.385 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

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.

Format alphanumeric 5

Where used:
TD942 Daily Advanced Market Making Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.391 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

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
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

6.393 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

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
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.394 pendingDeletion

Description — This field contains the information of the order deletion status

Format — alphanumeric 1

Valid Values	Decodes	Descriptions
0		No Pending Deletion
1	P	Pending Deletion

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.395 persistent

Description: This field contains the information of the order presistency status

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	N	Non-persistent
1	P	Persistent

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

6.396 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

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

Valid Values	Decodes	Descriptions
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member

Where used: TE810 T7 Daily Trade Confirmation

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

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

Valid Values	Decodes	Descriptions
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

6.407 prodTim

Description — This field indicates the accumulated time the product was available in the trading period (trading or fast market).

Format — TimeFormat

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

6.408 prodTradDat

Description — This field indicates the trading date of the variance futures product parameters.

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

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

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

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

Where used: TT136 Pre-trade Risk Control

6.413 ptrLimitType

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	Decodes	Descriptions
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 Values	Decodes	Descriptions
1	ORD	On-Book Trading
2	TES	Off-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

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

Valid Values	Decodes	Descriptions
1	Y	The agreed price is disclosed
0	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

Valid Values	Decodes	Descriptions
1	Y	The agreed quantity is disclosed
0	N	The agreed quantity is not disclosed

Where used: TE590 CLIP Trading Indication

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

Valid Values	Decodes	Descriptions
1	Y	The agreed client side is disclosed
0	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

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:	TE600 Eurex EnLight Maintenance

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 Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.423 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

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.424 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.

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

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

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

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 "noTransactionsDate" 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 "noTransactionsMtd" 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

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

Valid Values	Decodes	Descriptions
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
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 INACTIVATION
51	ActOAO	OPENING AUCTION ONLY ORDER

		ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION
55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
57	CommAuct	COMMIT AUCTION
58	OrdExpIday	ORDER EXPIRATION INTRADAY
59	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
60	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
64	OCOtrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE
77	IBBO	IBBO UPDATE
78	DataCh	REFERENCE DATA UPDATE ADD
79	DataCh	REFERENCE DATA UPDATE CHANGE
80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN

90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
101	SMPChg	MODIFY DUE TO SELF MATCH 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

139	RecBU	RECOV NONEXISTENT OWNING BUID
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
149	RecovIntQty	RECOV INVALID QTY
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
159	RetrPostEOD	RETRY POST END OF DAY
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED
165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE

177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDlOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
210	SMCTimExp	SMC TIMER EXPIRED
211	SMCAutoDet	SMC AUTO DETECTION
212	SMCMsMaint	SMC MS MAINTENANCE
213	SMCForgnTrig	SMC FOREIGN TRIGGER
221	CMLvlLimBr	CM LEVEL LIMIT BREACH
222	CMLvlNCMLimBr	CM LEVEL NCM LIMIT BREACH
223	RelCMLvlLim	RELEASE CM LEVEL LIMITS
230	PWTQuo	PRICE WITHOUT TURNOVER QUOTE
232	KOInstr	KNOCK OUT INSTRUMENT
240	AddCLIPTrdReq	CLIP ADD TRADE REQUEST
241	DelCLIPTrdSid	CLIP DELETE TRADE SIDE REQUEST
242	CLIPImprTimExp	CLIP IMPROVEMENT TIMER EXPIRED
243	CLIPArrgTimExp	CLIP ARRANGEMENT TIMER EXPIRED

244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPClntOrd	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.

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

Valid Values	Decodes	Descriptions
1	U	Underlying Price
2	C	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

Valid Values	Decodes	Descriptions
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	CHME	Change of status at initiative of the member/participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled

Where used: TC540 Daily Order Maintenance
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.

Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD962 MTD 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 Performance
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

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.

Format alphanumeric 3

Valid Values	Decodes	Descriptions
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

Where used: TC230 Cross and Quote Requests
TE535 Cross and Quote Requests

6.456 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

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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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.

Format alphanumeric 4

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
0	FALSE	False
1	TRUE	True

Where used:	TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation

6.469 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

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

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

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

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-

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

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

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

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 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

6.477 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

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
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

6.478 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

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

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.

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.

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

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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	Descriptions
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

Valid Values	Decodes	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 respondents invited to the negotiation event.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

Valid Values	Decodes	Descriptions
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.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
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

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

Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.508 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

Valid Values	Decodes	Descriptions
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

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

Valid Values	Decodes	Descriptions
1	ADD LIQ	Added liquidity (Passive)
2	REM LIQ	Removed liquidity (aggressive; includes triggered orders)
4	AUCTION	Auction (includes VDO matching at midpoint)

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

6.512 sideStatus

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

Format: alphanumeric 3

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

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance

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

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used: TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.520 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.

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

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

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

Where used:	TR161 Identifier Mapping Status

6.530 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

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

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

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

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, modifications and deletions of all traders of a member, which are active in one respective ISIN.

Format: numeric 10

Where used: TR101 MiFID II OTR Report

6.548 sumBUOtrOrdrVol

Description: This field contains the total volume of all order and quote insertions, modifications and deletions of all traders of a member, which were active in an respective ISIN.

Format: numeric 19, 4

Where used: TR101 MiFID II OTR Report

6.549 sumClasDayTesVol

Description: This field contains the accumulated TES Volume on the class code level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.550 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.

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

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

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

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 Performance

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

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, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.

Format: numeric 11

Where used: TR101 MiFID II OTR Report

6.573 sumFirmOtrOrdrVol

Description	This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.
Format	numeric 20, 4
Where used:	TR101 MiFID II OTR Report

6.574 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 Performance

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

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 Designated 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 Designated 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

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

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

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

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

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

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

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.

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

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

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

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

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

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

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.

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 Performance

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

Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

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 Performance

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

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).

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.

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

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.

Format: numeric 11

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.

Format numeric 9

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

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.

Format: numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.674 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 Performance

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 Performance

6.676 sumViol

Description: This field indicates the sum of violation indicators.

Format: numeric 5

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

6.677 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 Performance
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

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.

Format

alphanumeric 12

Where used: TA116 Decay Split Table

6.684 tesActivity

Description: This field indicates the reported T7 Entry Service activity.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
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.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
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.

Format: alphanumeric 6

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

Valid Values	Decodes	Descriptions
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET
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 transaction.

Format: alphanumeric 12

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.692 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.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

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

6.694 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

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, modifications and deletions of one trader of a member, which was active in a respective ISIN.

Format: numeric 9

Where used: TR101 MiFID II OTR Report

6.698 totalUserOrdrVol

Description: This field contains the total volume of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.

Format: numeric 16, 4

Where used: TR101 MiFID II OTR Report

6.699 totBURules

Description: This field contains the number of trade enrichment rules per business unit.

Format: numeric 5

Where used: RD135 Trade Enrichment Rule Status

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.

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

6.704 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

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

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

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.

Format: numeric 5

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.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
G	BEST	Best Order Execution Trade (Cash Specific)
H	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 Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.722 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	CU	Agency
5	PR	Proprietary
6	MM	Market-Making
8	BE	Best Execution (Cash Specific)
9	RP	Riskless Principal (Cash Specific)

Where used: TC540 Daily Order Maintenance
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 Self-Matches

6.723 tradingIndicationActivity

Description: This field contains the activity for a CLIP trading indication.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
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.

Format: numeric 20

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

Valid Values	Decodes	Descriptions
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
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.

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.

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 transactions12M over all participants of an investment firm.

Format numeric 12

Where used: TR901 MiFID II Message Rate Report

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

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.

Format: alphanumeric 13

Where used:	CB069 Transaction Report

6.743 triggered

Description	This field contains the triggered flag.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
2	STP	Stop Order
4	OCO	One Cancels Other

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

6.744 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

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.

Format: alphanumeric 13

Where used: CB068 Transaction Overview

6.750 typOrig

Description: This field contains the type of origin.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
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

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

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

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

Valid Values	Decodes	Descriptions
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

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

6.762 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.

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.

Format alphanumeric 6

Where used: CB042 Fee Per Executed Order
CB062 Designated Sponsor Refund
CB068 Transaction Overview
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
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.

Format: numeric 6

Where used: RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status

6.769 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

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 Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.774 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

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.
Format	numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.779 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 Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.780 vegaUnit

Description: This field indicates the Vega Unit multiplier.

Format: numeric 9

Where used: TA114 Variance Futures Parameter

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

Valid Values	Decodes	Descriptions
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

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

Valid Values	Decodes	Descriptions
1		Yes
0		No

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

6.785 violPct

Description — This field contains the violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format — numeric 6, 2

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement

6.786 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

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

Valid Values	Decodes	Descriptions
1	FALSE	The negotiation is not of type Working Delta.
2	TRUE	The negotiation is of type Working Delta.

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

7Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
Xetra®	Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary