

Designated Sponsors

Performance Measurement & Rating Report (.txt format) Description

Version 10.0

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Performance- and Rating Reports

Description

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Introduction

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Introduction

Trading members sign a contract about Designated Sponsoring with Deutsche Börse AG and commit to fulfil the minimum requirements stipulated by FWB® Frankfurter Wertpapierbörse (the Frankfurt Stock Exchange) in instruments they have applied for. Their adherence to these rules is regularly checked by Deutsche Börse. To furnish Designated Sponsors with continuous information about their performance, Deutsche Börse offers performance and rating reports described in this document.

The performance reports contain all scales needed for the fulfilment of the minimum requirements and any other detail showing Designated Sponsors' contribution to increase liquidity for the supported instruments. The performance and rating reports are received via file transfer in text format on the MISS or on the Common Report Engine (CRE).

2 Performance reports for equities

The performance reports RPTDS001 and RPTDS002 show you the actual situation of your performance in equities and to what extent you fulfil the requirements in auctions. The performance report RPTDS003 informs you on your participation in continuous trading. The performance report RPTDS004 provides an overview on all minimum requirements and the degree of your fulfilment.

The minimum requirements stipulated by Frankfurt Stock Exchange are as follows:

Trading Parameters for Designated Sponsors in Equities

Liquidity class	LC 1	LC 2	LC 3	LC 4
Minimum size (EUR) *	20,000	15,000	10,000	1 share
Maximum spread **				
≥ 8.00 Euro	2.50%	4.00%	5.00%	5.00%
< 8.00 Euro	Min{0.20€ ; 10.00%}	Min{0.32€ ; 10.00%}	Min{0.40€ ; 10.00%}	Min{0.40€; 10.00%}
< 1.00 Euro	0.10 Euro			
Maximum response time - for domestic instruments - for foreign instruments	- 60 seconds after start of call phase; hold until price determination - at price determination			
Minimum participation rate in auctions: - all auctions - opening auctions - volatility interruptions	90% 90% 80%			
Minimum participation rate in continuous trading	90%			

* Conversion to the number of stocks is based on the week's closing price (rounding up to the next multiple of 100), but no more than 2,000 shares valid from Tuesday onwards (see circular from Monday with parameter update). If the value of 100 shares exceeds 2-times, 10-times or 50 times the minimum quote size will be reduced to 50, 10 or 2 shares.

** Spread=(ask/bid)-1)*100

2.1 RPTDS001 Performance report for auctions - Daily

The report RPTDS001 shows you which quotes you have entered for the supported equities during the different auctions of the preceding trading day. In detail, you can retrieve the start of an auction (calling period), price fixing time and quote values valid at that times. Furthermore, the first quote at beginning of a calling period and the quote registered in the order book at price fixing are displayed.

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*                   C O N F I D E N T I A L
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*
*           QUOTING IN AUCTIONS / EQU
*
*           MEMBERNAME
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*           AS OF DATE:                21-09-17
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*           RUN DATE   :                21-09-17
*
*           BEGINNING OF REPORT
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XETRA
RPTDS001

QUOTING IN AUCTIONS / EQU

PAGE: 2
AS OF DATE: 21-09-17
RUN DATE: 21-09-17

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(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA
(3) (4)
INSTRUMENT: XYZ XYZ NAM. (5) (6) UB0BL6 XY0024899483
    
```

AUCT TYPE (7)	BEGIN - END TIME (8)	CALL EXTENSN (9)	QUOTE BID ENTRY TIM (10)	BID SIZE (11)	BID PRICE (12)	QUOTE ASK ENTRY TIM (13)	ASK SIZE (14)	ASK PRICE (15)	ABS SPREAD (16)	VIOL (17)
O	08:50:00 09:00:13		00:00:00 00:00:00	0 0	0.0000 0.0000	00:00:00 00:00:00	0 0	0.0000 0.0000	0.0000 0.0000	V
A	13:00:00 13:02:30		12:46:48 12:46:48	50,000 50,000	8.9000 8.9500	12:46:48 12:46:48	50,000 50,000	9.0000 9.0500	0.1000 0.1000	
F	17:30:00 17:35:18		17:29:07 17:34:58	50,000 50,000	8.6000 8.5500	17:29:07 17:34:58	50,000 50,000	8.7000 8.6500	0.1000 0.1000	

END OF REPORT

+ If, at the start of a calling period, there is only one quoting side in the order book 'O' is displayed in the fields 'TIME', 'SIZE', 'PRICE' of the other quoting side and the field 'SPREAD'

No	Field Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
INSTRUMENT		
3		Securities code name
4		Name of securities
5		Securities code number
6		ISIN

Performance- and Rating Reports

Description

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Performance reports for equities

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No	Field Name	Description
7	AUCT TYPE	Marking of auction type: O – opening auction V – volatility interruption A – intra-day auction F – closing auction
8	BEGIN – END TIME	Beginning and end time of the auction (calling period)
9	CALL EXTENSN	Indication whether and why an auction was extended: M – market order suspension V - volatility interruption
10	QUOTE BID ENTRY TIM	Bid side's entering time for the first quote registered in the order book at start of the calling period
11	BID SIZE	Bid side's volume of the first quote registered in the order book at start of the calling period
12	BID PRICE	Bid price for first quote registered in the order book at start of the calling period
13	QUOTE ASK ENTRY TIM	Ask side's entering time for the first quote registered in the order book at the beginning of the calling period.
14	ASK SIZE	Ask side's volume of the first quote entered in the order book at beginning of the calling period.
15	ASK PRICE	Ask price for the first quote registered in the order book at the beginning of the calling period.
16	PERC SPREAD	Percentage of spread for the first quote registered in the order book at the beginning of the calling period.
17	VIOL	V (violation) means that quoting did not comply with the requirements

2.2 RPTDS002 Performance report for auctions - Daily and Month-to-Date

This report shows your quoting activities as a Designated Sponsor during auctions on the preceding trading day and on all trading days since the beginning of a month. Consequently, trading day by trading day, you can check to what extent you comply with the requirements of Deutsche Börse. The first part of the report summarizes all planned auctions, including opening auctions, intra-day auctions and closing auctions. The second part comprises exclusively information on opening auctions. The third part informs about volatility interruptions.

All parts inform about your transaction volume as Designated Sponsor (volume matched quotes) and about your total transaction volume as participant (total trade volume) in the respective equities.

Performance- and Rating Reports

Description

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Performance reports for equities

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*                               XETRA
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*                               C O N F I D E N T I A L
*
*                               AUCTION RESULTS / EQU
*
*                               MEMBERNAME
*
*                               AS OF DATE:           23-09-17
*
*                               RUN DATE   :           23-09-17
*
*                               BEGINNING OF REPORT
*
*****
    
```

XETRA
RPTDS002

AUCTION RESULTS / EQU

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA

ALL AUCTIONS

DAILY							MONTH-TO-DATE						
INST	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(9)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
UBRA	3	100.00	3	0	0	0	69	100.00	69	0	0	29,749	
BO61	3	100.00	3	0	0	300	69	100.00	69	3	1,879	52,523	
DUE	3	100.00	3	0	0	155	69	100.00	69	5	1,034	15,796	
JUN3	3	100.00	3	0	0	14,500	69	100.00	69	0	0	24,659	
TTL:	12	100.00	12	0	0	14,955	276	99.64	275	8	2,913	122,727	

OPENING AUCTIONS

DAILY							MONTH-TO-DATE						
INST	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(9)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
UBRA	1	100.00	1	0	0	0	23	100.00	23	0	0	29,749	
BO61	1	100.00	1	0	0	300	23	100.00	23	1	1,800	52,523	
DUE	1	100.00	1	0	0	155	23	100.00	23	3	768	15,796	
JUN3	1	100.00	1	0	0	4,500	23	100.00	23	0	0	24,659	
TTL:	4	100.00	4	0	0	14,955	92	100.00	92	4	2,568	122,727	

VOLATILITY INTERRUPTIONS

DAILY							MONTH-TO-DATE						
INST	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(9)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
UBRA	0	100.00	0	0	0	0	0	100.00	0	0	0	29,749	
BO61	0	100.00	0	0	0	300	1	95.65	0	1	400	52,523	
DUE	0	100.00	0	0	0	155	1	100.00	1	0	0	15,796	
JUN3	0	100.00	0	0	0	14,500	0	100.00	0	0	0	24,659	
TTL:	0	100.00	0	0	0	14,955	2	98.91	1	1	400	122,727	

END OF REPORT

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Performance reports for equities

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No.	Field Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INST	Securities code name
4	NUM AUCT	Number of auctions per phase (all auctions, opening auctions or volatility interruptions) per instrument on the respective trading day
5	PARTIC RATE %	Designated Sponsor's participation rate in auctions per phase (all auctions, opening auctions or volatility interruptions) per instrument on the respective trading day
6	AUCT QUOTED	Number of auctions with proper quotes per phase (all auctions, opening auctions or volatility interruptions) of the Designated Sponsor per instrument on the respective trading day
7	Q TRADES NUMBER	Number of all matched quotes of the Designated Sponsor per instrument per phase (all auctions, opening auctions or volatility interruptions) on the respective trading day
8	Q TRADES VOLUME	Trading volume of all matched quotes (in units) of the Designated Sponsor per instrument per phase (all auctions, opening auctions or volatility interruptions) on the respective trading day
9	TOTAL TRD VOLUME	Total participant trading volume (in units) in continuous trading and auctions per instrument on the respective trading day
10	TTL: NUM AUCT	Total number of auctions per phase (all auctions, opening auctions or volatility interruptions) in all instruments on the respective trading day
11	TTL: PARTIC RATE %	Arithmetic average of the Designated Sponsor's participation rates in auctions per phase (all auctions, opening auctions or volatility interruptions) in all instruments on the respective trading day
12	TTL: AUCT QUOTED	Total number of auctions with proper quotes per phase (all auctions, opening auctions or volatility interruptions) of the Designated Sponsor in all instruments on the respective trading day
13	TTL: Q TRADES NUMBER	Total number of all matched quotes of the Designated Sponsor per phase (all auctions, opening auctions or volatility interruptions) in all instruments on the respective trading day
14	TTL: Q TRADES VOLUME	Total trading volume of all matched quotes (in units) of the Designated Sponsor per phase (all auctions, opening auctions or volatility interruptions) in all instruments on the respective trading day
15	TTL: TOTAL TRD VOLUME	Total participant trading volume (in units) in continuous trading and auctions in all instruments on the respective trading day
16	NUM AUCT	Number of all auctions per phase (all auctions, opening auctions or volatility interruptions) per instrument month-to-date
17	PARTIC RATE %	Average of daily participation rate of the Designated Sponsors in all auctions per phase (all auctions, opening auctions or volatility interruptions) per instrument month-to-date
18	AUCT QUOTED	Number of auctions with proper quotes per phase (all auctions, opening auctions or volatility interruptions) per instrument month-to-date
19	Q TRADES NUMBER	Number of all matched quotes of the Designated Sponsor in auctions per phase (all auctions, opening auctions or volatility interruptions) per instrument month-to-date
20	Q TRADES VOLUME	Trading volume of all matched quotes (in units) of the Designated Sponsor in auctions per phase (all auctions, opening auctions or volatility interruptions) per instrument month-to-date

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Performance reports for equities

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XETRA
RPTDS003

CONT TRADING RESULTS / EQU

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA

CONTINUOUS TRADING

DAILY						MONTH-TO-DATE						
INST	QUOTING TIME PER DAY (QTD)	EFF TRD TIME (ETT)	QTD/ETT IN %	Q TRADES VOLUME	TOTAL TRD VOLUME	AVERAGE QUOTING TIME (AQT)	AVERAGE EFF TRD TIME (AETT)	AQT/AETT IN %	Q TRADES VOLUME	TOTAL TRD VOLUME	QUOTED DAYS / TRD DAYS	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
UBRA	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
BO61	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
DUE	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
JUN3	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
TTL:	(9) 08:23:50	(10) 08:23:50	(11) 100.00	(12) 0	(13) 0	(21) 08:23:25	(22) 08:24:02	(23) 99.88	(24) 42.000	(25) 118,996		

END OF REPORT

No.	Field-Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INST	Securities code name
4	QUOTING TIME PER DAY (QTD)	Quotation time per instrument on the respective trading day
5	EFF TRD TIME (ETT)	Effective trading time on the respective trading day
6	QTD/ETT IN %	Quotation time in relation to effective trading time on the respective trading day
7	Q TRADES VOLUME	Trading volume of all matched quotes (in units) of the Designated Sponsor in continuous trading per instrument on the respective trading day
8	TOTAL TRD VOLUME	Total participant trading volume (in units) in continuous trading and auctions per instrument on respective trading day
9	TTL: QUOTING TIME PER DAY (QTD)	Arithmetic average of the quotation time of all instruments on the respective trading day
10	TTL: EFF TRD TIME (ETT)	Arithmetic average of the effective trading time of all instruments on the respective trading day
11	TTL: QTD/ETT IN %	Arithmetic average quotation time in relation to effective trading time of all instruments on the respective trading day
12	TTL: Q TRADES VOLUME	Designated Sponsor's trading volume based on quotes in units in continuous trading in all instruments on the respective trading day
13	TTL: TOTAL TRD VOLUME	Participant trading volume in units in continuous trading and in auctions in all instruments on the respective trading day
14	AVERAGE QUOTING TIME (AQT)	Average quoting time per instrument month-to-date
15	AVERAGE EFF TRD TIME (AETT)	Average effective trading time month-to-date
16	AQT/AETT IN %	Average quotation time in relation to average effective trading time month-to-date
17	Q TRADES VOLUME	Trading volume of all matched quotes (in units) of the Designated Sponsor in continuous trading per instrument month-to-date
18	TOTAL TRD VOLUME	Total participant trading volume (in units) in continuous trading and auctions per instrument month-to-date

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Performance reports for equities

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No.	Field-Name	Description
19	QUOTED DAYS / TRD DAYS	Number of trading days per month on which a designated sponsor provided quotes in relation to the total number of trading days per month
20	VIOL	V (violation) means that quoting did not comply with the requirements
21	TTL: AVERAGE QUOTING TIME (AQT)	Average quoting time in all instruments month-to-date
22	TTL: AVERAGE EFF TRD TIME (AETT)	Average effective trading time in all instruments month-to-date
23	TTL: AQT/AETT IN %	Average quotation time in relation to average effective trading time in all instruments month-to-date
24	TTL: Q TRADES VOLUME	Designated Sponsor's trading volume based on quotes in units in continuous trading in all instruments month-to-date
25	TTL: TOTAL TRD VOLUME	Participant trading volume in units in continuous trading and in auctions in all instruments month-to-date

2.4 RPTDS004 Compliance report

The performance report RPTDS004 informs you of your compliance with minimum requirements stipulated by Frankfurt Stock Exchange in regards of all auctions, opening auctions, volatility interruptions and continuous trading on the preceding trading day and on all trading days since the beginning of a month. Apart from that your transaction volume as Designated Sponsor (D) and the total transaction volume as participant in the respective instrument are displayed.

Performance- and Rating Reports

Description

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Performance reports for equities

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*                               XETRA                               *
*                               C O N F I D E N T I A L              *
*
*                               MINIMUM REQUIREMENTS / EQU         *
*                               MEMBERNAME                          *
*                               AS OF DATE:           23-09-17      *
*                               RUN DATE   :           23-09-17      *
*                               BEGINNING OF REPORT                *
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XETRA
RPTDS004

MINIMUM REQUIREMENTS / EQU

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

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| MINIMUM REQUIREMENTS |
|-----|
| PARTICIPATION RATE IN ALL AUCTIONS | 90% |
| PARTICIPATION RATE IN OPENING AUCTIONS | 90% |
| PARTICIPATION RATE IN VOLATILITY INTERRUPTIONS | 80% |
| PARTICIPATION RATE IN CONTINUOUS TRADING | 90% |
|-----|
    
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(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA

INST	DAILY					VIOL	MONTH-TO-DATE					QUOTED DAYS / TRD DAYS	VIOL
	ALL AUCTION	OPEN AUCTION	VOLA INTER	CONT TRD	VIOL		ALL AUCTION	OPEN AUCTION	VOLA INTER	CONT TRD	VIOL		
(3)	(4)	(5)	(6)	(7)	(8)	(13)	(14)	(15)	(16)	(17)	(18)		
UBRA	100.00	100.00	100.00	100.00		100.00	100.00	100.00	99.88	23/23			
BO61	100.00	100.00	100.00	100.00		100.00	95.65	95.65	98.83	23/23			
DUE	100.00	100.00	100.00	99.96		100.00	100.00	100.00	99.21	23/23			
JUN3	100.00	100.00	100.00	99.84		98.55	100.00	100.00	99.93	23/23			
TTL:	(9) 100.00	(10) 100.00	(11) 100.00	(12) 99.94		(19) 99.64	(20) 98.91	(21) 98.91	(22) 99.46				

END OF REPORT

No.	Field-Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INST	Securities code name
4	PARTICIPATION RATE IN % ALL AUCTION	Participation rate in % in all auctions on the respective day
5	PARTICIPATION RATE IN % OPEN AUCTION	Participation rate in % in opening auctions on the respective day
6	PARTICIPATION RATE IN % VOLA INTER	Participation rate in % in volatility interruptions on the respective day
7	PARTICIPATION RATE IN % CONT TRD	Participation rate in % in continuous trading on the respective day
8	VIOL	V (violation) means that quoting did not comply with the requirements on the respective day
9	TTL: PARTICIPATION RATE IN % ALL AUCTION	Average participation rate in % for all instruments in all auctions on the respective day
10	TTL: PARTICIPATION RATE IN % OPEN AUCTION	Average participation rate in % for all instruments in opening auctions on the respective day
11	TTL: PARTICIPATION RATE IN % VOLA INTER	Average participation rate in % for all instruments in volatility interruptions on the respective day

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Performance reports for equities

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12	CONT TRD	continuous trading on the respective day
	PARTICIPATION RATE IN %	Average of daily participation rate in % in
13	ALL AUCT	all auctions month-to-date
14	OPEN AUCT	opening auctions month-to-date
15	VOLA INTER	volatility interruptions month-to-date
16	CONT TRD	continuous trading month-to-date
17	QUOTED DAYS / TRD DAYS	Number of trading days per month on which a designated sponsor provided quotes in relation to the total number of trading days per month
18	VIOL	V (violation) means that quoting did not comply with the requirements month-to-date
	TTL: PARTICIPATION RATE IN %	Average participation rate in % for all instruments in
19	ALL AUCT	all auctions month-to-date
20	OPEN AUCT	opening auctions month-to-date
21	VOLA INTER	volatility interruptions month-to-date
22	CONT TRD	continuous trading month-to-date

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Rating reports

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3 Rating reports

The rating reports RPTDS007 and RPTDS008 inform you about the current status of your performance fulfilment and evaluate your rating as a Designated Sponsor. As a prerequisite for allocating a rating per equity you must always fulfil the minimum requirements of the Frankfurt Stock Exchange (FWB). A total rating is only allocated when you have attained the minimum requirement in 90% of shares out of regulated market and Entry Standard which you support.

Bonus:

The average quoting time and average time-weighted spread of the quotes is relevant to the allocation of a rating per share. When calculating the rating standards, a bonus is considered. This bonus is credited as an additional quote to the average quoting time and the average time-weighted spread. The bonus size is calculated according to the relation between the transaction volume per supported share in the designated sponsor account (D-Account) and the minimum quotation volume per share. To obtain the quoting duration this bonus is multiplied by 30 minutes and a spread of 0% is assumed for the average time-weighted spread.

A total rating is calculated on the basis of the arithmetic average of both rating standards and includes valid Designated Sponsors' supported shares only. This rating is then issued in the rating reports. The rating and/or total rating is allocated on the basis of the above-mentioned rating standards and is issued in the form of a letter combination from "A" to "D" (top rating "AA"). The following table shows the rating standards and divides them into rating classes.

AQTB*	Rating Class	ATWSBS**	Rating Class
	AQTB		ATWSBS
AQTB \geq 90%	A	ATWSBS \leq 75%	A
AQTB $<$ 90%	B	75% $<$ ATWSBS \leq 80%	B
		80% $<$ ATWSBS \leq 85%	C
		ATWSBS $>$ 85%	D

* Average Quoting Time with Bonus in relation to effective trading time

** Average Time Weighted Spread with Bonus in relation to Maximum Spread

3.1 RPTDS007 Rating report and performance overview - Month-to-Date

This report is an overview of all shares accepted for the quarterly rating supported by you. The following instruments are included in a quarterly rating:

Performance- and Rating Reports

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Rating reports

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- Equities admitted to the regulated market
- Equities part of Scale segment
- Equities part of Basic Board

The following instruments are not included:

- unregulated market equities
- Exchange Traded Funds, Exchange Traded Commodities and Exchange Traded Notes
- Equities in insolvency

A total rating is calculated on the basis of arithmetic average of both rating standards and is applied to those shares supported by you. The total rating is only supplied when you have attained the minimum requirements for at least of 90% of all shares accepted for the rating.

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*                               XETRA                               *
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*                   C O N F I D E N T I A L                       *
*
*                               RATING REPORT                       *
*
*                               MEMBERNAME                         *
*
*                               AS OF DATE:      23-09-17          *
*
*                               RUN DATE   :      23-09-17          *
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*                               BEGINNING OF REPORT              *
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XETRA
RPTDS007

RATING REPORT

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

SIMULATION REPORT

CLASSIFICATION OF RATING MEASUREMENTS			
AVERAGE QUOTING TIME WITH BONUS (AQTB) OF EFFECTIVE TRADING TIME	RATING	AVERAGE TIME WEIGHTED SPREAD WITH BONUS IN RELATION TO MAXIMUM SPREAD (ATWSBS)	RATING
EQUAL OR MORE THAN 71%	A	EQUAL OR LESS THAN 00%	A
LESS THAN 71%	B	BETWEEN 00% AND 84%	B
		BETWEEN 84% AND 86%	C
		MORE THAN 86%	D

(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA
(3)
RATING: AA

MONTH-TO-DATE

INST	DS TRADES - VOLUME - EUR VALUE	NUM OF TRADES -DS -TOTAL	ALL AUCTION -TOTAL	OPEN AUCTION -TOTAL	VOLA INTER NUMBER -PARTIC	AVERAGE QUOTING TIME WITH BONUS (AQTB)	AVERAGE EFF TRD TIME (AETT) PER MONTH	AQT/ AETT IN %	AVG TIME WEIGHTED SPREAD (ATWS) WITH BONUS (ATWSBS)	ATWSB IN REL TO MAX IN % (ATWSBS)	QUOTED DAYS / TRD DAYS	RAT PER INST
(4)	(5)	(7)	(9)	(11)	(13)	(15)	(17)	(18)	(20)	(22)	(23)	(24)
	(6)	(8)	(10)	(12)	(14)	(16)	(19)	(21)	(21)			
AEI	15055	27	69	23	1	08:22:16	08:26:17	99.21	2.2078	62.49	23/23	AA

Performance- and Rating Reports

Description

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Rating reports

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	233207	29	100.00	100.00	100.00	08:23:53		102.49	2.1406			
DIE	11159	8	69	23	0	08:26:28	08:26:49	99.93	2.0743	20.45	23/23	AA
	18712	11	98.55	100.00	100.00	08:33:44		101.37	2.0450			
====												
	(25)	(27)	(29)	(31)	(33)	(35)	(37)	(38)	(40)	(42)		(43)
	(26)	(28)	(30)	(32)	(34)	(36)		(39)	(41)			
TTL:	26214	35	138	46	1	08:24:22	08:26:33	99.57	2.1410	41.47		AA
	251919	40	99.27	100.00	100.00	08:36:18		101.93	2.0928			

END OF REPORT

+ No allocation of a rating per instrument since the minimum requirements in an instrument were not met.

++ No allocation of a total rating per designated sponsor since the minimum requirements were not fulfilled in 90% of all instruments.

No.	Field-Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	RATING	Total rating of designated sponsors based on No (40) and (43); "- -" means no rating available due to non-compliance of minimum requirements
4	INST	Securities code name
	DS TRADES	Designated Sponsor's total trading volume per instrument 'D-Account' month-to-date
5	- VOLUME	- in units
6	- EUR VALUE	- in EURO
	NUM OF TRADES	Number of trades per instrument month-to-date
7	- DS	- as Designated Sponsor (D-Account)
8	- TOTAL	- as member (all accounts)
	ALL AUC	All Auctions per instrument month-to-date
9	- TOTAL NUMBER	- Total number of all planned auctions (Opening, intraday and closing auction)
10	- PARTIC RATE %	- Participation Rate in all auctions
	OPEN AUCT	Opening Auctions per instrument month-to-date
11	- TOTAL NUMBER	- Total number of opening auctions
12	- PARTIC RATE %	- Participation rate in opening auctions
	VOLA INTER	Volatility interruptions per instrument month-to-date
13	- TOTAL NUMBER	- Total number of volatility interruptions
14	- PARTIC RATE %	- Participation rate in volatility interruptions
15	-AVERAGE QUOTING TIME (AQT)	Average quotation time per instrument month-to-date
16	-WITH BONUS (AQT B)	Average quotation time per instrument with bonus month-to-date
17	AVERAGE EFF TRD TIME (AETT) PER MONTH	Average effective trading time per instrument month-to-date
18	-AQT/AETT IN %	Average quotation time in relation to average effective trading time
19	-AQT B/AETT IN %	Average quotation time with bonus in relation to average effective trading time
20	- AVG TIME WEIGHTED SPREAD (ATWS)	Average time-weighted spread from all transactions in a 'D-Account' per instrument month-to-date
21	- WITH BONUS (ATWS B)	Average time-weighted spread from all transactions in a 'D-Account' per instrument with bonus month-to-date
22	ATWS B IN REL TO MAX SPREAD IN % (ATWS B S)	Average time-weighted spread from all transactions in a 'D-Account' per instrument with bonus in relation to maximum spread of instruments month-to-date
23	QUOTED DAYS / TRD DAYS	Number of trading days per month on which a designated sponsor quotes in relation to the total number of trading days per month

Performance- and Rating Reports

Description

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Rating reports

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24	RAT PER INST	Rating per instrument on the basis of No. (19) and (22); "- -" means no rating available due to non-compliance of minimum requirements
25	TTL: DS TRADES - VOLUME	Designated Sponsor's total trading volume - all instruments in units
26	- EUR VALUE	- all instruments in EURO
27	TTL: NUM OF TRADES - DS	Number of trades - all instruments as Designated Sponsor (D-Account)
28	- TOTAL	- all instruments as member (all accounts)
29	TTL: ALL AUCT -TOTAL NUMBER	All Auctions month-to-date - Total number of all planned auctions (Opening, intraday and closing auction)
30	-PARTIC RATE %	- Participation Rate in all auctions
31	TTL: OPEN AUCT - TOTAL NUMBER	Opening Auctions month-to-date - Total number of opening auctions
32	- PARTIC RATE %	- Participation rate in opening auctions
33	TTL: VOLA INTER - TOTAL NUMBER	Volatility interruptions month-to-date - Total number of volatility interruptions
34	- PARTIC RATE %	- Participation rate in volatility interruptions
35	-TTL: AVERAGE QUOTING TIME (AQT)	Average quotation time month-to-date
36	-TTL: WITH BONUS (AQTB)	Average quotation time with bonus month-to-date
37	TTL: AVERAGE EFF TRD TIME (AETT) PER MONTH	Average effective trading time month-to-date
38	-TTL: AQT/AETT IN %	Arithmetic average quotation time in relation to effective trading time
39	-TTL:AQTB/AETT IN %	Arithmetic average quotation time with Bonus in relation to effective trading time
40	-TTL: AVG TIME WEIGHTED SPREAD (ATWS)	Arithmetic average time-weighted spreads from all transactions in a 'D-Account' of all instruments month-to-date
41	-TTL: WITH BONUS (ATWS)	Arithmetic average time-weighted spreads from all transactions in a 'D-Account' of all instruments with bonus month-to-date
42	TTL: ATWSB IN REL TO MAX SPREAD IM % (ATWSBS)	Arithmetic average time-weighted spreads from all transactions in a 'D-Account' per instrument with bonus in relation to the maximum spread of each instrument month-to-date
43	TTL: RAT	Total rating of designated sponsor on the basis of No. (39) and (42); "- -" means no rating available due to non-compliance of minimum requirements

3.2 RPTDS008 Rating report per instrument and Performance overview - Month-to-Date

The performance reports RPTDS008 shows the performance of each single supported share separately. Each of your supported shares is shown based on the essential performance scale that is reviewed for minimum requirements. Your evaluated performance as a designated sponsor with a rating based on the rating standards established in this report is also shown.

Performance- and Rating Reports

Description

1.12.2017

Rating reports

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*                               XETRA
*
*                               C O N F I D E N T I A L
*
*                               RATING REPORT PER INSTRUMENT
*
*                               MEMBERNAME
*
*                               AS OF DATE:           23-09-17
*
*                               RUN DATE   :           23-09-17
*
*                               BEGINNING OF REPORT
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XETRA
RPTDS008

RATING REPORT PER INSTRUMENT

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

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-----
| CLASSIFICATION OF RATING MEASUREMENTS
|-----
| AVERAGE QUOTING TIME           | AVERAGE TIME WEIGHTED SPREAD
| WITH BONUS (AQT)              | WITH BONUS IN RELATION TO
| OF EFFECTIVE TRADING TIME     | RATING | MAXIMUM SPREAD (ATWSBS) | RATING |
|-----|-----|-----|-----|
| EQUAL OR MORE THAN 71%        | A      | EQUAL OR LESS THAN 00%   | A      |
| LESS THAN 71%                 | B      | BETWEEN 00% AND 84%     | B      |
|                               |        | BETWEEN 84% AND 86%    | C      |
|                               |        | MORE THAN 86%           | D      |
|-----|-----|-----|-----|
    
```

(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA

MONTH-TO-DATE

INST	DS TRADES - VOLUME - EUR VALUE	NUM OF TRADES -DS -TOTAL	ALL AUCT -TOTAL	OPEN AUCT -TOTAL	VOLA INTER -TOTAL	AVERAGE QUOTING TIME (AQT)	AVERAGE EFF TRD TIME (AETT)	AQT/ AETT IN % AQT/ AETT IN %	AVG TIME WEIGHTED SPREAD (ATWS)	ATWSB IN REL TO MAX SPREAD (ATWSB)	QUOTED DAYS / TRD DAYS	RAT PER INST
(3)	(4) (5)	(6) (7)	(8) (9)	(10) (11)	(12) (13)	(14) (15)	(16) (17)	(18)	(19) (20)	(21)	(22)	(23)
AEI	15055 233207	27 29	69 100.00	23 100.00	1 100.00	08:22:16 08:23:53	08:26:17 08:23:53	99.21 102.49	2.2078 2.1406	62.49	23/23	AA

END OF REPORT

No.	Field-Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INST	Securities code name
4	DS TRADES - VOLUME	Designated Sponsor's total trading volume per instrument 'D-Account' - in units
5	- EUR VALUE	- in EURO
6	NUM OF TRADES - DS	Number of trades - as Designated Sponsor (D-Account)
7	- TOTAL	- as member (all accounts)

Performance- and Rating Reports

Description

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Rating reports

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No.	Field-Name	Description
8	ALL AUCTION – TOTAL NUMBER	All Auctions – Total number of all planned auctions (Opening , intraday and closing auction)
9	– PARTIC RATE %	– Average of daily participation rate
10	OPEN AUCTION – TOTAL NUMBER	Opening Auctions – Total number of opening auctions
11	– PARTIC RATE %	– Average of daily participation rate
12	VOLA INTER – TOTAL NUMBER	Volatility interruptions – Total number of volatility interruptions
13	– PARTIC RATE %	– Average of daily participation rate
14	AVERAGE QUOTING TIME (AQT)	Quotation time per instrument month-to-date
15	WITH BONUS (AQTB)	Quotation time per instrument with bonus month-to-date
16	AVERAGE EFF TRD TIME (AETT) PER MONTH	Average effective trading time per instrument month-to-date
17	-AQT/AETT IN %	Average quotation time in relation to effective trading time
18	-AQT/AETT IN %	Average quotation time with Bonus in relation to effective trading time
19	-AVG TIME WEIGHTED SPREAD (ATWS)	Average time-weighted spread from all transactions in a 'D-Account' per instrument month-to-date
20	WITH BONUS (ATWSB)	Average time-weighted spread from all transactions in a 'D-Account' per instrument with bonus month-to-date
21	ATWSB IN REL TO MAX SPREAD IN% (ATWSBS)	Average time-weighted spread from all transactions in a 'D-Account' per instrument with bonus in relation to maximum spread of instruments month-to-date
22	QUOTED DAYS / TRD DAYS	Number of trading days per month on which a designated sponsor quotes in relation to the total number of trading days per month
23	RAT PER INST	Rating per instrument on the basis of No. (20) and (21) ; "- " means no rating available due to non-compliance of minimum requirements

Performance- and Rating Reports

Description

1.12.2017

RPTDS009 Violation report

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4 RPTDS009 Violation report

The violation report RPTDS009 shows all instruments supported by you and the number of months in a row the minimum requirements were not fulfilled. In case of non-fulfilment of six months in a row Deutsche Börse will cancel the contract of admission as Designated Sponsor in the respective instrument.

Print day of the report is always the last trading day of the month.

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*                               C O N F I D E N T I A L
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*                               MINIMUM REQUIREMENT VIOLATIONS
*
*                               MEMBERNAME
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*                               AS OF DATE:           23-09-17
*
*                               RUN DATE   :           23-09-17
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*                               BEGINNING OF REPORT
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XETRA
RPTDS009

MINIMUM REQUIREMENT VIOLATIONS

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

MINIMUM REQUIREMENTS	EQUITIES	ETFS & ETPS
PARTICIPATION RATE IN ALL AUCTIONS	90%	80%
PARTICIPATION RATE IN OPENING AUCTIONS	90%	80%
PARTICIPATION RATE IN VOLATILITY INTERRUPTIONS	80%	70%
PARTICIPATION RATE IN CONTINUOUS TRADING	90%	80%

(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA

INSTRUMENT (3)	VIOLATED MONTHS (4)
DE0002643889 IUSA	1
LU0252634307 LYY8	2

END OF REPORT

No.	Field-Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INSTRUMENT	ISIN and securities code name
4	VIOLATED MONTHS	Number of months in a row in case minimum requirements were not fulfilled i.e. 1 in the column „violated months“ refers to the last month, 2 refers to the previous month and the month before last month etc.

5 Performance reports for ETFs, ETCs, ETNs

The performance reports RPTDS011 and RPTDS012 show you the actual situation of your performance in Exchange Traded Funds (ETF), Exchange Traded Commodities (ETC) and Exchange Traded Notes (ETN) and to what extent you fulfil the requirements concerning auctions. The performance report RPTDS013 informs you on your performance in continuous trading. The minimum requirements determined by Deutsche Börse on Designated Sponsors during the auctions and continuous trading are as follows:

Minimum requirements for Designated Sponsors in ETFs, ETCs, ETNs	
General requirements for quotes	
Minimum size	specific to Instrument
Maximum spread	specific to Instrument
Maximum response time	at price determination
Minimum participation rate in auctions:	80% (90%)
- all planned auctions	80% (90%)
- opening auctions only	
- volatility interruptions	70% (80%)
Minimum participation rate in continuous trading	80% (90%)

1) Requirements for transaction fee reimbursement are stated in brackets

5.1 RPTDS011 Performance report for auctions - Daily

The report RPTDS011 shows you quotes you have entered for the ETFs, ETCs or ETNs you support during the different auctions of the preceding trading day. In detail, you can retrieve the start of an auction (calling period), price fixing time, volumes and prices you have entered as well as the respective spread. Furthermore, the first quote at beginning of a calling period and the quote registered in the order book at price fixing are displayed. Valid and invalid quote request replies are marked accordingly.

Performance- and Rating Reports

Description

Performance reports for ETFs, ETCs, ETNs

1.12.2017

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*
*                               XETRA
*
*                               C O N F I D E N T I A L
*
*
* QUOTING IN AUCTIONS / ETF
*
* MEMBERNAME
*
* AS OF DATE:                23-09-17
*
* RUN DATE   :                23-09-17
*
* BEGINNING OF REPORT
*
*****
    
```

XETRA
RPTDS011

QUOTING IN AUCTIONS / ETF

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

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(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA
(3)
INSTRUMENT: IUSA ISHARES PLC - S+P 500 DZ (4) 264388 (5) DE0002643889 (6)
    
```

AUCT TYPE (7)	BEGIN - END TIME (8)	CALL EXTENSN (9)	QUOTE ENTRY TIM (10)	BID SIZE (11)	BID PRICE (12)	QUOTE ASK ENTRY TIM (13)	ASK SIZE (14)	ASK PRICE (15)	PERC SPREAD (16)	VIOL (17)
O	08:50:00 09:00:13		00:00:00 00:00:00	0 0	0.0000 0.0000	00:00:00 00:00:00	0 0	0.0000 0.0000	0.0000 0.0000	
A	13:00:00 13:02:30		12:46:48 12:46:48	50,000 50,000	8.9000 8.9500	12:46:48 12:46:48	50,000 50,000	9.0000 9.0500	0.1000 0.1000	
F	17:30:00 17:35:18		17:29:07 17:34:58	50,000 50,000	8.6000 8.5500	17:29:07 17:34:58	50,000 50,000	8.7000 8.6500	0.1000 0.1000	

+ If, at the start of a calling period, there is only one quoting side in the order book 'O' is displayed in the fields 'TIME', 'SIZE', 'PRICE' of the other quoting side and the field 'SPREAD'

No.	Field Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
INSTRUMENT		
3		Securities code name
4		Name of securities
5		Securities code number
6		ISIN
7	AUCT TYPE	Marking of auction type: O – opening auction V – volatility interruption A – intra-day auction F – closing auction
8	BEGIN – END TIME	Beginning and end time of the auction (calling period)

Performance- and Rating Reports

Description

1.12.2017

Performance reports for ETFs, ETCs, ETNs

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No.	Field Name	Description
9	CALL EXTENSN	Indication whether and why an auction was extended: M – market order suspension V - volatility interruption
10	QUOTE BID ENTRY TIM	Bid side's entering time for the first quote registered in the order book at start of the calling period
12	BID SIZE	Bid side's volume of the first quote registered in the order book at start of the calling period
13	BID PRICE	Bid price for first quote registered in the order book at start of the calling period
14	QUOTE ASK ENTRY TIM	Ask side's entering time for the first quote registered in the order book at the beginning of the calling period.
15	ASK SIZE	Ask side's volume of the fist quote entered in the order book at beginning of the calling period.
16	ASK PRICE	Ask price for the first quote registered in the order book at the beginning of the calling period.
17	PERC SPREAD	Percentage of spread for the first quote registered in the order book at the beginning of the calling period.
27	VIOL	V (violation) means that quoting did not comply with the requirements

5.2 RPTDS012 Performance report for auctions - Daily and Month-to-Date

This report shows your quoting activities, as Designated Sponsor, during auctions on the preceding trading day and on all trading days since the beginning of a month. Consequently, trading day by trading day, you can check to what extent you satisfy the demands of Deutsche Börse. The first part of the report summarizes all planned auctions, including opening auctions, intra-day auctions and closing auctions. The second part comprises exclusively information on opening auctions. The third part informs about volatility interruptions.

All parts indicate, apart from the auctions' participation rate, your transactions volume and the total transactions volume in the respective instruments.

Performance- and Rating Reports

Description

Performance reports for ETFs, ETCs, ETNs

1.12.2017

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*                               XETRA                               *
*                               C O N F I D E N T I A L              *
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*                               A U C T I O N  R E S U L T S  /  E T F  *
*                               M E M B E R N A M E                   *
*
*                               A S  O F  D A T E :                   23-09-17 *
*
*                               R U N  D A T E   :                   23-09-17 *
*
*                               B E G I N N I N G  O F  R E P O R T   *
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XETRA
RPTDS012

AUCTION RESULTS / ETF

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

MEMBER: XYZFR (1) MEMBERNAME
ADD ID: SIMAA (2)

ALL AUCTIONS

DAILY							MONTH-TO-DATE						
INST	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(9)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
IUSA	3	100.00	3	0	0	0	69	100.00	69	0	0	29,749	
LYY8	3	100.00	3	0	0	300	69	100.00	69	3	1,879	52,523	
DBXX	3	100.00	3	0	0	155	69	100.00	69	5	1,034	15,796	
EXXA	3	100.00	3	0	0	14,500	69	100.00	69	0	0	24,659	
TTL:	12	100.00	12	0	0	14,955	276	99.64	275	8	2,913	122,727	

OPENING AUCTIONS

DAILY							MONTH-TO-DATE						
INST	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(9)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
IUSA	1	100.00	1	0	0	0	23	100.00	23	0	0	29,749	
LYY8	1	100.00	1	0	0	300	23	100.00	23	1	1,800	52,523	
DBXX	1	100.00	1	0	0	155	23	100.00	23	3	768	15,796	
EXXA	1	100.00	1	0	0	4,500	23	100.00	23	0	0	24,659	
TTL:	4	100.00	4	0	0	14,955	92	100.00	92	4	2,568	122,727	

VOLATILITY INTERRUPTIONS

DAILY							MONTH-TO-DATE						
INST	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	NUM	PARTIC	AUCT	Q TRADES	Q TRADES	TOTAL TRD	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(9)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
IUSA	0	100.00	0	0	0	0	0	100.00	0	0	0	29,749	
LYY8	0	100.00	0	0	0	300	1	95.65	0	1	400	52,523	
DBXX	0	100.00	0	0	0	155	1	100.00	1	0	0	15,796	
EXXA	0	100.00	0	0	0	14,500	0	100.00	0	0	0	24,659	
TTL:	0	100.00	0	0	0	14,955	2	98.91	1	1	400	122,727	

END OF REPORT

Performance- and Rating Reports

Description

1.12.2017

Performance reports for ETFs, ETCs, ETNs

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No.	Field Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INST	Securities code name
4	NUM AUCT	Number of auctions per phase (all auctions, opening auctions and volatility interruptions) per instrument on the respective trading day
5	PARTIC RATE %	Designated Sponsor's participation rate in auctions per phase (all auctions, opening auctions and volatility interruptions) per instrument on the respective trading day
6	AUCT QUOTED	Number of auctions with proper quotes per phase (all auctions, opening auctions and volatility interruptions) on the respective trading day
7	Q TRADES NUMBER	Number of all matched quotes of the Designated Sponsor per instrument in auctions per phase (all auctions, opening auctions and volatility interruptions) on the respective trading day
8	Q TRADES VOLUME	Trading volume of all matched quotes (in units) of the Designated Sponsor per instrument in auctions per phase (all auctions, opening auctions and volatility interruptions) on the respective trading day
9	TOTAL TRD VOLUME	Total participant trading volume (in units) in continuous trading and auctions per instrument on the respective trading day.
10	TTL: NUM AUCT	Total of auctions per phase (all auctions, opening auctions and volatility interruptions) on the respective trading day
11	TTL: PARTIC RATE %	Arithmetic average of the Designated Sponsor's participation rates in auctions per phase (all auctions, opening auctions and volatility interruptions) on the respective trading day.
12	TTL: AUCT QUOTED	Total number of auctions with proper quotes per phase (all auctions, opening auctions and volatility interruptions) on the respective trading day
13	TTL: Q TRADES NUMBER	Total of all matched quotes of the Designated Sponsor in auctions per phase (all auctions, opening auctions and volatility interruptions) on the respective trade day
14	TTL: Q TRADES VOLUME	Total of the trading volume of all matched quotes (in units) of the Designated Sponsor in auctions (all auctions, opening auctions and volatility interruptions) on the respective trade day
15	TTL: TOTAL TRD VOLUME	Total of the aggregate participant trading volume (in units) in continuous trading and in auctions on the respective trade day
16	NUM AUCT	Number of auctions per phase (all auctions, opening auctions and volatility interruptions) per instrument month-to-date
17	PARTIC RATE %	Average of daily participation rate of the Designated Sponsor in auctions per phase (all auctions, opening auctions and volatility interruptions) per instrument month-to-date
18	AUCT QUOTED	Number of auctions with proper quotes per phase (all auctions, opening auctions and volatility interruptions) per instrument month-to-date
19	Q TRADES NUMBER	Number of all matched quotes of the Designated Sponsor in auctions per phase (all auctions, opening auctions and volatility interruptions) per instrument month-to-date
20	Q TRADES VOLUME	Trading volume of all matched quotes (in units) of the Designated Sponsor in auctions per phase (all auctions, opening auctions and volatility interruptions) per instrument month-to-date
21	TOTAL TRD VOLUME	Total participant trading volume in continuous trading and auctions per instrument (in units)
22	VIOL	V (violation) means that quoting did not comply with the requirements

Performance- and Rating Reports

Description

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Performance reports for ETFs, ETCs, ETNs

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No.	Field Name	Description
23	TTL: NUM AUCT	Total of auctions per phase (all auctions, opening auctions and volatility interruptions) month-to-date
24	TTL: PARTIC RATE %	Arithmetic average of the participation rate of the Designated Sponsor in auctions per phase (all auctions, opening auctions and volatility interruptions) month-to-date
25	TTL: AUCT QUOTED	Total number of auctions with proper quotes per phase (all auctions, opening auctions and volatility interruptions) month-to-date
26	TTL: Q TRADES NUMBER	Total of all matched quotes of the Designated Sponsor in auctions per phase (all auctions, opening auctions and volatility interruptions) month-to-date
27	TTL: Q TRADES VOLUME	Total of the trading volume of all matched quotes (in units) of the Designated Sponsor in auctions per phase (all auctions, opening auctions and volatility interruptions) month-to-date
28	TTL: TOTAL TRD VOLUME	Total of the aggregate participant trading volume (in units) in continuous trading and in auctions month-to-date

5.3 RPTDS013 Performance report for continuous trading - Daily and Month-to-Date

The performance report RPTDS013 informs you about your performance in continuous trading in Exchange Traded Funds (ETF), Exchange Traded Commodities (ETC) and Exchange Traded Notes (ETN) on the preceding trading day and on all trading days since the beginning of a month. Consequently, trading day by trading day, you can check to what extent you comply with the minimum requirements of Deutsche Börse concerning continuous trading. Apart from your participation rate in continuous trading your number of trades, transactions volume and the total transactions volume in the respective ETF / ETC / ETN are displayed.

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*                               XETRA *
*                               *
*                   C O N F I D E N T I A L *
*                               *
*                               *
*                   CONT TRADING RESULTS / ETF *
*                               *
*                   MEMBERNAME *
*                               *
*                   AS OF DATE:      23-09-17 *
*                               *
*                   RUN DATE   :      23-09-17 *
*                               *
*                   BEGINNING OF REPORT *
*                               *
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XETRA
RPTDS013

CONT TRADING RESULTS / ETF

PAGE: 2
AS OF DATE: 23-09-17
RUN DATE: 23-09-17

(1)
MEMBER: XYZFR MEMBERNAME
(2)
ADD ID: SIMAA

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CONTINUOUS TRADING

DAILY						MONTH-TO-DATE						
INST	QUOTING TIME PER DAY (QTD)	EFF TRD TIME (ETT)	QTD/ETT IN %	Q TRADES VOLUME	TOTAL TRD VOLUME	AVERAGE QUOTING TIME (AQT)	AVERAGE EFF TRD TIME (AETT)	AQT/AETT IN %	Q TRADES VOLUME	TOTAL TRD VOLUME	QUOTED DAYS / TRD DAYS	VIOL
(3)	(4)	(5)	(6)	(7)	(8)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
IUSA	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
LYY8	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
DBXX	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
EXXA	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	10,500	29,749	23/23	
TTL:	(9)	(10)	(11)	(12)	(13)	(21)	(22)	(23)	(24)	(25)		
	08:23:50	08:23:50	100.00	0	0	08:23:25	08:24:02	99.88	42.000	118,996		

END OF REPORT

No.	Field Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INST	Securities code name
4	QUOTATION TIME PER DAY (QTD)	Quotation time during the whole trading day
5	EFF TRD TIME (ETT)	Effective trading time
6	QTD/ETT IN %	Relation of quotation time and effective trading time day for each instrument on the respective trading day
7	Q TRADES VOLUME	Number of trades based on quotes per instrument on the respective trading day
8	TOTAL TRD VOLUME	Total participant trading volume (in units) in continuous trading and auctions per instrument on the respective trading day
9	TTL: QUOTING TIME PER DAY (QTD)	Arithmetic average of the quotation time of all instruments on the respective trade day
10	TTL: EFF TRD TIME	Arithmetic average of the effective trading time of all instruments on the respective trade day
11	TTL: QTD/ETT IN %	Relation of quotation time and effective trading time of all instruments on the respective trade day
12	TTL: Q TRADES VOLUME	Cumulated number of trades based on quotes on the respective trade day
13	TTL: TOTAL TRD VOLUME	Total participant trading volume (in units) in continuous trading and auctions of all instruments on the respective trading day
14	AVERAGE QUOTING TIME (AQT)	Arithmetic average of the effective trading time per instrument month-to-date
15	AVERAGE EFF TRD TIME (AETT)	Arithmetic average of the quotation time per instrument month-to-date
16	AQT/AETT IN %	Relation of quotation time and effective trading time day for each instrument month-to-date
17	Q TRADES VOLUME	Total number of trades based on quotes per instrument month-to-date
18	TOTAL TRD VOLUME	Total participant trading volume (in units) in all auctions and continuous trading per instrument month-to-date
19	QUOTED DAYS / TRD DAYS	Number of trading days per month on which a designated sponsor quotes in relation to the total number of trading days per month
20	VIOL	V (violation) means that quoting did not comply with the requirements
21	TTL: AVERAGE QUOTING TIME	Arithmetic average of the effective trading time of all instruments month-to-date

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No.	Field Name	Description
22	TTL: AVERAGE EFF TRD TIME (AETT)	Arithmetic average of the quotation time of all instruments month-to-date
23	TTL: AQT/AETT IN %	Relation of quotation time and effective trading time day of all instruments month-to-date
24	TTL: Q TRADES VOLUME	Total number of trades based on quotes of all instruments month-to-date
25	TTL: TOTAL TRD VOLUME	Total of the aggregate participant trading volume (in units) in all auctions and continuous trading month-to date

5.4 RPTDS014 Compliance report

The performance report RPTDS014 informs you of your compliance with minimum requirements stipulated by Deutsche Börse in regards of all auctions, opening auctions, volatility interruptions and continuous trading on the preceding trading day and on all trading days since the beginning of a month. Apart from that your transactions volume as Designated Sponsor (Q) and the total transactions volume as participant in the respective stocks are displayed.

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*                               XETRA *
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*                   C O N F I D E N T I A L *
*                               *
*                   MINIMUM REQUIREMENTS / ETF *
*                               *
*                   MEMBERNAME *
*                               *
*                   AS OF DATE:           23-09-17 *
*                               *
*                   RUN DATE  :           23-09-17 *
*                               *
*                   BEGINNING OF REPORT *
*                               *
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XETRA
RPTDS014

MINIMUM REQUIREMENTS / ETF

PAGE: 2
AS OF DATE: 23-09-17
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|-----|
|MINIMUM REQUIREMENTS|
|-----|
|PARTICIPATION RATE IN ALL AUCTIONS| 80%|
|PARTICIPATION RATE IN OPENING AUCTIONS| 80%|
|PARTICIPATION RATE IN VOLATILITY INTERRUPTIONS| 70%|
|PARTICIPATION RATE IN CONTINUOUS TRADING| 80%|
|-----|
    
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(1)

MEMBER: XYZFR MEMBERNAME

(2)

ADD ID: SIMAA

DAILY

MONTH-TO-DATE

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-----|-----|
INST  ALL  PARTICIPATION RATE IN %  VIOL  |  PARTICIPATION RATE IN %  QUOTED  VIOL
      OPEN  VOLA  CONT  |  ALL  OPEN  VOLA  CONT  DAYS /
    
```

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(3)	AUCT (4)	AUCT (5)	INTER (6)	TRD (7)	(8)	AUCT (13)	AUCT (14)	INTER (15)	TRD (16)	TRD DAYS (17)	(18)
UBRA	100.00	100.00	100.00	100.00		100.00	100.00	100.00	99.88	23/23	
BO61	100.00	100.00	100.00	100.00		100.00	95.65	95.65	98.83	23/23	
DUE	100.00	100.00	100.00	99.96		100.00	100.00	100.00	99.21	23/23	
JUN3	100.00	100.00	100.00	99.84		98.55	100.00	100.00	99.93	23/23	
TTL:	(9)	(10)	(11)	(12)		(19)	(20)	(21)	(22)		
	100.00	100.00	100.00	99.94		99.64	98.91	98.91	99.46		

END OF REPORT

No.	Field-Name	Description
1	MEMBER	Code name and full name of the Designated Sponsor
2	ADD ID	Additional trader ID assigned to the Parent ID
3	INST	Securities code name
	PARTICIPATION RATE IN %	Participation Rate in %
4	ALL AUCT	all auctions on the respective day
5	OPEN AUCT	opening auctions on the respective day
6	VOLA INTER	volatility interruptions on the respective day
7	CONT TRD	continuous trading on the respective day
8	VIOL	V (violation) means that quoting did not comply with the requirements on the respective day
	TTL: PARTICIPATION RATE IN %	Total participation rate in % for all instruments in
9	ALL AUCT	all auctions on the respective day
10	OPEN AUCT	opening auctions on the respective day
11	VOLA INTER	volatility interruptions on the respective day
12	CONT TRD	continuous trading on the respective day
	PARTICIPATION RATE IN %	Average of daily participation Rate in %
13	ALL AUCT	all auctions month-to-date
14	OPEN AUCT	opening auctions month-to-date
15	VOLA INTER	volatility interruptions month-to-date
16	CONT TRD	continuous trading month-to-date
17	QUOTED DAYS / TRD DAYS	Number of trading days per month on which a designated sponsor quotes in relation to the total number of trading days per month
18	VIOL	V (violation) means that quoting did not comply with the requirements month-to-date
	TTL: PARTICIPATION RATE IN %	Total participation rate in % for all instruments in
19	ALL AUCT	all auctions month-to-date
20	OPEN AUCT	opening auctions month-to-date
21	VOLA INTER	volatility interruptions month-to-date
22	CONT TRD	continuous trading month-to-date