T7 Release 10.0


Production

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1 Introduction

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

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

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

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

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

Please note that all reports are provided exclusively via the Common Report Engine.
2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

- \texttt{reportName}
  - Main structure of a report
- \texttt{reportName***Grp}
  - Sub structure of a report
- \texttt{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

---
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.
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:

<table>
<thead>
<tr>
<th>Cardinality</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>(none)</td>
<td>Substructure occurs exactly one time</td>
</tr>
<tr>
<td>m</td>
<td>Substructure occurs exactly m times</td>
</tr>
<tr>
<td>m ... n</td>
<td>Substructure occurs minimal m, maximal n times</td>
</tr>
<tr>
<td>m ... variable</td>
<td>Substructure occurs m to any number times</td>
</tr>
</tbody>
</table>

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.

<table>
<thead>
<tr>
<th>Usage Code</th>
<th>Explicit</th>
<th>Field Usage Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>m</td>
<td>mandatory</td>
<td>Tag occurs always (but may contain an empty string)</td>
</tr>
<tr>
<td>o</td>
<td>optional</td>
<td>Tag may be omitted</td>
</tr>
</tbody>
</table>

Table 3.2 - Field Usage Codes

3.4  Reports per T7 Trading Instance

For members trading on various the T7 instances, reports will be provided separately for each T7 instance. The report ID and the report layout will be common. Reports can be distinguished by the corresponding T7 trading instance specific environment number in the report file name (e.g., “90” for T7 Production Standard, “60” for T7 Börse Frankfurt Production).
4 XML Report Descriptions

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

CONFIG_IDENTIFIER T7Rep 100.3.3
CONFIG_DATE 2021-11-01 14:38

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 for Clearing Members listing an accumulation of the information of their non-clearing members.

This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>cb042</td>
<td></td>
</tr>
<tr>
<td></td>
<td>rptHdr</td>
</tr>
<tr>
<td></td>
<td>exchNam</td>
</tr>
<tr>
<td></td>
<td>envText</td>
</tr>
<tr>
<td></td>
<td>rptCod</td>
</tr>
<tr>
<td></td>
<td>rptNam</td>
</tr>
<tr>
<td></td>
<td>rptFlexKey</td>
</tr>
<tr>
<td></td>
<td>membId</td>
</tr>
<tr>
<td></td>
<td>membLgIName</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffDat</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffTim</td>
</tr>
<tr>
<td></td>
<td>rptPrntRunDat</td>
</tr>
<tr>
<td>cb042Grp, repeated 0 ... variable times:</td>
<td>cb042KeyGrp</td>
</tr>
</tbody>
</table>
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
    currTypCod m Trading Currency
    exchRat m Exchange Rate
    billCurrTypCod m Billing Currency

cb042Grp3, repeated 1 ... variable times:
  cb042KeyGrp3
    acctTypGrp m Ac

cb042Grp4, repeated 1 ... variable times:
  cb042KeyGrp4
    product m Prod
    instrumentMnemonic o Instrument
    isnCod 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
  sumAcctTrmFeeAmnt m Total Per Account Type:
  sumAcctOrdrVol m
  sumCurrTrmFee m Total Per Trading Currency (XXX) in EUR:
  sumCurrOrdrVol m
  sumMembTranFee m Total Fees Per Exchange Member:
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXX</td>
<td></td>
<td>999999</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Trading Currency</th>
<th>Exchange Rate</th>
<th>Billing Currency Ac</th>
<th>Prod</th>
<th>Instrument</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX</td>
<td>999999999.999999</td>
<td>XXX</td>
<td>XXX</td>
<td>XXXXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Order No</th>
<th>VNo FeeTyp</th>
<th>FeeTypNam</th>
<th>Trader Trad Day</th>
<th>DlyFeePerOrdr</th>
<th>OrderVol</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXXXXXXXXXX 999 999999999.99</td>
<td>XXX</td>
<td>XXX</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- **Total Per Instrument:** 9999999999.99
- **Total Per Account Type:** 9999999999.99
- **Total Per Trading Currency (XXX) in EUR:** 9999999999.99
- **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 for Clearing Members listing an accumulation of the information of their non-clearing members.

This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

```
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
            currTypCod m Trading Currency
            billCurrTypCod 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

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

- **Trading Currency** Billing Currency
  - XXX

<table>
<thead>
<tr>
<th>Ac</th>
<th>Prod</th>
<th>Instrument</th>
<th>FeeTyp</th>
<th>FeeTypNam</th>
<th>FeePrevDayAmt</th>
<th>FeeCrtDayAmt</th>
<th>FeeCrtMthBal</th>
<th>FeePrvMthBal</th>
<th>FeeYtdBal</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX</td>
<td>XXXX</td>
<td>XXXXXXXXX</td>
<td>XXXX</td>
<td>XXXXXXXXX</td>
<td>XXXXXXXXXXXXX</td>
<td>999999999.99</td>
<td>999999999.99</td>
<td>999999999.99</td>
<td>999999999.99</td>
</tr>
</tbody>
</table>

- **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 for Clearing Members listing an accumulation of the information of their non-clearing members.

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
currTypCod m Trading Currency
billCurrTypCod 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

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>Trading Currency</th>
<th>Billing Currency</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td>XXX</td>
<td>XXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Ac</th>
<th>Prod</th>
<th>Instrument</th>
<th>FeeTyp</th>
<th>FeeTypNam</th>
<th>FeeCrtMthBal</th>
<th>OrderVol</th>
<th>OrderQuant</th>
</tr>
</thead>
<tbody>
<tr>
<td>X</td>
<td>X</td>
<td>XXXXXXXXX</td>
<td>XXXXXXXX</td>
<td>XXXXXXXXXX</td>
<td>XXXXXXXXXXXXXXX</td>
<td>9999999999999.99</td>
<td>9999999999999</td>
</tr>
</tbody>
</table>

Total Per Instrument: 9999999999999.99 9999999999999.99 9999999999999

Total Per Account: 9999999999999.99 9999999999999.99 9999999999999

Total Per Trading Currency (XXX) in EUR: 9999999999999.99 9999999999999.99 9999999999999

Total Per Exchange Member: 9999999999999.99

Total Volume Per Exchange Member: 9999999999999.99

Total Number of Orders Per Exchange Member: 9999999999999

Total All Exchange Members: 9999999999999.99 9999999999999.99 9999999999999.99
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

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>cb062</td>
<td>rptHdr</td>
</tr>
<tr>
<td></td>
<td>exchNam</td>
</tr>
<tr>
<td></td>
<td>envText</td>
</tr>
<tr>
<td></td>
<td>rptCod</td>
</tr>
<tr>
<td></td>
<td>rptNam</td>
</tr>
<tr>
<td></td>
<td>rptFlexKey</td>
</tr>
<tr>
<td></td>
<td>membId</td>
</tr>
<tr>
<td></td>
<td>membLglNam</td>
</tr>
<tr>
<td></td>
<td>rptPmtEffDat</td>
</tr>
<tr>
<td></td>
<td>rptPmtEffTim</td>
</tr>
<tr>
<td></td>
<td>rptPmtRunDat</td>
</tr>
<tr>
<td>cb062Grp</td>
<td>repeated 0 ... variable times:</td>
</tr>
<tr>
<td>cb062KeyGrp</td>
<td>participantGrp</td>
</tr>
<tr>
<td></td>
<td>participant</td>
</tr>
<tr>
<td></td>
<td>partLngName</td>
</tr>
<tr>
<td>cb062Grp1</td>
<td>repeated 1 ... variable times:</td>
</tr>
<tr>
<td>cb062KeyGrp1</td>
<td>businessUnitGrp</td>
</tr>
<tr>
<td></td>
<td>businessUnit</td>
</tr>
<tr>
<td></td>
<td>busUntLngName</td>
</tr>
<tr>
<td></td>
<td>businessUnitId</td>
</tr>
<tr>
<td>cb062Grp2</td>
<td>repeated 1 ... variable times:</td>
</tr>
<tr>
<td>cb062KeyGrp2</td>
<td>currTypCod</td>
</tr>
<tr>
<td></td>
<td>billCurrTypCod</td>
</tr>
<tr>
<td>cb062Grp3</td>
<td>repeated 1 ... variable times:</td>
</tr>
<tr>
<td>cb062KeyGrp3</td>
<td>mktGrpGrp3</td>
</tr>
<tr>
<td></td>
<td>mktGrpNam</td>
</tr>
<tr>
<td>cb062Grp4</td>
<td>repeated 1 ... variable times:</td>
</tr>
</tbody>
</table>
cb062KeyGrp4
product m Prod
instrumentMnemonic o Instrument
isinCod m

cb062Rec, repeated 1 ... variable times:
ordrNo m OrdrNo
versionNo m VerNo
quoInd m Q/O
aggrOrgFlg m A/O
user m Trader
kindOfDepo m DepTyp
ordrMktVal m OMV
trdQty m Trades
trdFeeAmnt m DlyFeePerOrdr
refFeeAmnt m Refund

sumInstQtRefAmnt m Total Quote Refund Per Instrument:
sumInstOrdrTrdFee m Total Order Refund Per Instrument:
sumInstOrdrRefAmnt m

sumInstDsRefAmnt m Total DS Refund Per Instrument:
sumMktGrpRefAmnt m Total DS Refund Per Market Group:

sumMembExchFeeGrp, repeated 1 ... variable times:

sumMembExchFeeRec, repeated 1 ... variable times:
billCurrTypCod m Currency

sumMembExcRefAmnt o Total Per Exchange Member in EUR:
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

Trading Currency Billing Currency MktGrp

<table>
<thead>
<tr>
<th>Prod</th>
<th>Instrument</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>OrdrNo</th>
<th>VerNo Q/O A/O Trader DepTyp</th>
<th>CMV</th>
<th>Trades</th>
<th>DlyFeePerOrdr</th>
<th>Refund</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX XXXXXXXXXXXXX</td>
<td>999 X</td>
<td>XXXXX XXX</td>
<td>+999999999.99</td>
<td>+999999999.9999</td>
<td>+999999999.99</td>
</tr>
</tbody>
</table>

Total Quote Refund Per Instrument: +999999999.99

Total Order Refund Per Instrument: +999999999.99

Total DS Refund Per Instrument: +999999999.99

Total DS Refund Per Market Group: +999999999.99

Currency XXX: +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

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  dscr1  m

  cb068InstRec, repeated 0 ... variable times:
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<th>Quo</th>
<th>Tot</th>
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<td>999,999,999,999</td>
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<th>Trn</th>
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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.

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

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<td>m</td>
<td></td>
</tr>
<tr>
<td><code>envText</code></td>
<td>m</td>
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<td>o</td>
<td></td>
</tr>
<tr>
<td><code>membLglNam</code></td>
<td>o</td>
<td></td>
</tr>
<tr>
<td><code>rptPrntEffDat</code></td>
<td>m</td>
<td></td>
</tr>
<tr>
<td><code>rptPrntEffTim</code></td>
<td>o</td>
<td></td>
</tr>
<tr>
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<td><code>participant</code></td>
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<tr>
<td><code>limType</code></td>
</tr>
<tr>
<td><code>txnCnt</code></td>
</tr>
<tr>
<td><code>orderVol</code></td>
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<tr>
<td><code>ordersCnt</code></td>
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<tr>
<td><code>trdCnt</code></td>
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trdVol  m  Traded Volume
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      busUntLngName  m  BU Long Name
      businessUnitId  m  BU Identifier
cb069SessionGrp, repeated 1 ... variable times:
  cb069SessionRec, repeated 1 ... variable times:
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    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
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4.1.7 CB080 Monthly Fee and Rebate Statement

Description
This monthly report provides at the end of the month an overview of all monthly fees and rebates/refunds for Cash Market for reconciling the invoice.
This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.
This report is available only for cash markets.

Frequency
Monthly.

Availability
This report is available for all members.

XML Report Structure

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<td></td>
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<tr>
<td></td>
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<tr>
<td></td>
<td>rptNam m</td>
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<td>membLglNam o</td>
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<td>Unrebated Fee</td>
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<td>rebPrc</td>
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<td>Lean Order Reb</td>
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**Billing Currency**

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**Fees:**

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**Total Fees:**

999999999999.99

**Rebates/Refunds:**

**Lean Order Rebate Details:**

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<td>99%</td>
<td>-99999999999.99</td>
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**Total Rebate/Refund:**

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**Connections:**

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**Total Connections:**

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</table>

Total Manual Fee Adjustments:  

-99999999999.99

Total Over All Per Exchange Member:  

999999999999.99
4.1.8 **CB142 Fee Per Executed Order T7 Boerse Frankfurt**

**Description**
This report lists each transaction per order number, the transaction fee fix and variable and the trading fee fix and variable for each executed order and the order volume. It is summed by instrument, account type, trading currency, member and per user. It includes all fees resulting from OTC trades. It is available for each member on T7 Boerse Frankfurt.

This report is available only for cash markets.

**Frequency**
Daily.

**Availability**
This report is available for all members.

**XML Report Structure**

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

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      partLngName  m  Participant Long Name

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      busUnitLngName  m  BU Long Name
      businessUnitId  m  BU Identifier

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cb142Grp3, repeated 1 ... variable times:
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exchRat  m  Exchange Rate
billCurrTypCod  m  Billing Currency
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    acctTypGrp  m  Ac

cb142Grp5, repeated 1 ... variable times:
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      product  m  Instrument
      instrumentMnemonic  o
      isinCod  m

cb142Grp6, repeated 1 ... variable times:
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    versionNo  m  VNo

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  feeTypCodAll  o  (XML only)
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  varFee  o  TRF Var
  tranFeeFix  o  TAF Fix
  tranFeeVar  o  TAF Var
  trDay  m  Trad Day
  orderVol  o  OrderVol
  nomVal  o  Nominal
  buyCod  o  (XML only)
  ordrMktVal  o  (XML only)
  addMembId  o  Info
  sumInstFixFee  m  Total Per Instrument:
  sumInstVarFee  m
  sumInstTranFeeFix  m
  sumInstTranFeeVar  m
  sumInstOrdrVol  m
  sumInstNom  m
  sumAcctFixFee  m  Total Per Account Type:
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  sumAcctTranFeeFix  m
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<th>Type</th>
</tr>
</thead>
<tbody>
<tr>
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</tr>
<tr>
<td>sumCurrFixFee</td>
<td>m</td>
</tr>
<tr>
<td>sumCurrVarFee</td>
<td>m</td>
</tr>
<tr>
<td>sumCurrTranFeeFix</td>
<td>m</td>
</tr>
<tr>
<td>sumCurrTranFeeVar</td>
<td>m</td>
</tr>
<tr>
<td>sumCurrOrdrVol</td>
<td>m</td>
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<tr>
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</tr>
<tr>
<td>sumUserFixFee</td>
<td>m</td>
</tr>
<tr>
<td>sumUserVarFee</td>
<td>m</td>
</tr>
<tr>
<td>sumUserTranFeeFix</td>
<td>m</td>
</tr>
<tr>
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<td>m</td>
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<tr>
<td>sumMembVarFee</td>
<td>m</td>
</tr>
<tr>
<td>sumMembTranFeeFix</td>
<td>m</td>
</tr>
<tr>
<td>sumMembTranFeeVar</td>
<td>m</td>
</tr>
<tr>
<td>sumMembOrdrVol</td>
<td>m</td>
</tr>
<tr>
<td>sumMembNom</td>
<td>m</td>
</tr>
</tbody>
</table>
| sumMembOrdrQty                   | m    | Total Number Of Orders Per Exchange Member:
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>User</th>
</tr>
</thead>
<tbody>
<tr>
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<td>XXXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td>XXXXX</td>
</tr>
</tbody>
</table>

- **Trading Currency** | **Exchange Rate** | **Billing Currency**
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX</td>
<td>9999999999999999</td>
<td>XXX</td>
</tr>
</tbody>
</table>

- **Ac** | **Instrument**
<table>
<thead>
<tr>
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<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX</td>
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</tbody>
</table>

<table>
<thead>
<tr>
<th>OrdrNo</th>
<th>VNo</th>
<th>TRF Fix</th>
<th>TRF Var</th>
<th>TAF Fix</th>
<th>TAF Var</th>
<th>Trad Day</th>
<th>OrderVol</th>
<th>Nominal</th>
<th>Info</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXX</td>
<td>999</td>
<td>+999999.99</td>
<td>+999999.99</td>
<td>+999999.99</td>
<td>+999999.99</td>
<td>31-12-09</td>
<td>XXXXXXXXXXXXXXXX</td>
<td>999,999,999.9999</td>
<td>XXXX</td>
</tr>
</tbody>
</table>


- **Total Number Of Orders Per User:** +999999999999

- **Total Number Of Orders Per Exchange Member:** +999999999999
4.1.9 CB150 Fee Overall Summary T7 Boerse Frankfurt

Description
This report shows the current and previous day fees for transactions on T7 Boerse Frankfurt in the billing currency sorted by trading currency. In addition it provides members with the current month-to-date fee sum, the previous month fees and the current year-to-date fee sum.

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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<thead>
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<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
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<td>rptHdr</td>
</tr>
<tr>
<td></td>
<td>exchNam</td>
</tr>
<tr>
<td></td>
<td>envText</td>
</tr>
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<td>rptCod</td>
</tr>
<tr>
<td></td>
<td>rptNam</td>
</tr>
<tr>
<td></td>
<td>rptFlexKey</td>
</tr>
<tr>
<td></td>
<td>membId</td>
</tr>
<tr>
<td></td>
<td>membLglNam</td>
</tr>
<tr>
<td></td>
<td>rptPrtEffDat</td>
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<tr>
<td></td>
<td>rptPrtEffTim</td>
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<tr>
<td></td>
<td>rptPrtEffRunDat</td>
</tr>
<tr>
<td>cb150Grp, repeated 0 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>cb150Grp1, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>cb150KeyGrp1</td>
<td></td>
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<tr>
<td>participantGrp</td>
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<tr>
<td>partLngName</td>
<td>m</td>
</tr>
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<td>cb150Grp2, repeated 1 ... variable times:</td>
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</tr>
<tr>
<td>cb150KeyGrp2</td>
<td></td>
</tr>
<tr>
<td>businessUnitGrp</td>
<td></td>
</tr>
<tr>
<td>businessUnit</td>
<td>m</td>
</tr>
<tr>
<td>busUntLngName</td>
<td>m</td>
</tr>
<tr>
<td>businessUnitId</td>
<td>m</td>
</tr>
<tr>
<td>cb150Grp3, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>cb150KeyGrp3</td>
<td></td>
</tr>
<tr>
<td>user</td>
<td>m</td>
</tr>
</tbody>
</table>
cb150KeyGrp3
  currTypCod m Trading Currency
  billCurrTypCod m Billing Currency

cb150Grp4, repeated 1 ... variable times:
  cb150KeyGrp4
  acctTypGrp m Ac

cb150Grp5, repeated 1 ... variable times:
  cb150KeyGrp5
  mnemIsin
  product m Instrument
  instrumentMnemonic o
  isinCod m

cb150Rec, repeated 1 ... variable times:
  feeTypNam m FeeTypName
  feeTypCod m Fee Type
  feePrvDayAmnt m FeePrevDayBal
  feeCrtDayAmnt m FeeCrtDayAmnt
  feeAmnt m FeeCrtMthBal
  feePrvMthAmnt m FeePrvMthBal
  feeYtdAmnt m FeeYtdBal
  sumInstMembFeePrvDayAmnt m Total Trans Fees Per Instr:
  sumInstMembFeeCrtDayAmnt m
  sumInstFeeAmnt m
  sumInstMembFeePrvMthAmnt m
  sumInstMembFeeYtdAmnt m
  sumAcctFeePrvDayAmnt m Total Fees Per Account:
  sumAcctFeeCrtDayAmnt m
  sumAcctFeeCrtMthAmnt m
  sumAcctFeePrvMthAmnt m
  sumAcctFeeYtdAmnt m
  sumCurrFeePrvDayAmnt m Total Per TrdCurr(XXX) in EUR:
  sumCurrFeeCrtDayAmnt m
  sumCurrFeeCrtMthAmnt m
  sumCurrFeePrvMthAmnt m
  sumCurrFeeYtdAmnt m
  sumUserMembPrvDayFeeAmnt m (XML only)
  sumUserFeeCrtDayAmnt m (XML only)
  sumUserFeeAmnt m (XML only)
  sumUserMembPrvMthFeeAmnt m (XML only)
  sumUserMembYtdFeeAmnt m (XML only)
**Text Report Structure**

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

Trading Currency Billing Currency

<table>
<thead>
<tr>
<th>Ac</th>
<th>Instrument</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX</td>
<td>XXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>FeeTypName</th>
<th>Fee Type</th>
<th>FeePrevDayBal</th>
<th>FeeCrtDayAmnt</th>
<th>FeeCrtMthBal</th>
<th>FeePrvMthBal</th>
<th>FeeYtdBal</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXX</td>
<td>XXX</td>
<td>999999999.99</td>
<td>999999999.99</td>
<td>999999999.99+</td>
<td>999999999.99</td>
<td>999999999.99</td>
</tr>
</tbody>
</table>

Total Trans Fees Per Instr: 999999999.99

Total Fees Per Account: 999999999.99

Total Per TrdCurr(XXX) in EUR: 999999999.99

Total Fees Per Exc Mbr: 9999999999999.99
4.1.10 CB160 Fee Statement T7 Boerse Frankfurt

Description
This report is produced at the end of the month and gives detailed data on the current month's fees, order volume and order quantity.

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

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

Frequency
Monthly.

Availability
This report is available for all members.

XML Report Structure

```
M/O   Text Report Heading

cb160
  rptHdr
    exchNam    m
    envText    m
    rptCod     m
    rptNam     m
    rptFlexKey o
    membId     o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m

cb160Grp, repeated 0 ... variable times:
  cb160KeyGrp
    participantGrp
      participant    m  Participant
      partLngName    m  Participant Long Name

cb160Grp1, repeated 1 ... variable times:
  cb160KeyGrp1
    businessUnitGrp
      businessUnit    m  BU
      busUntLglName   m  BU Long Name
      businessUnitId   m  BU Identifier

cb160Grp2, repeated 1 ... variable times:
  cb160KeyGrp2
    currTypCod    m  Trading Currency
```
billCurrTypCod  m  Billing Currency

cb160Grp3, repeated 1 ... variable times:
  cb160KeyGrp3
    acctTypGrp  m  Ac

cb160Grp4, repeated 1 ... variable times:
  cb160KeyGrp4
    mnemIsin
      product  m  Instrument
      instrumentMnemonic  o
      isinCod  m

cb160Rec, repeated 1 ... variable times:
  feeTypCod  m  FeeTyp
  feeTypNam  m  FeeTypNam
  feeCrtMthBal  m  FeeCrtMthBal
  orderVol  m  OrderVol
  ordrQty1  m  Order Quant
  sumInstIsinFeeCrtMthBal  m  Total Per Instrument:
  sumInstOrdrVol  m
  sumInstOrdrQty  m
  sumAccctFeeCrtMthBal  m  Total Per Account Type:
  sumAccctOrdrVol  m
  sumAccctOrdrQty  m
  sumCurrFeeCrtMthBal  m  Total Per Trading Currency (XXX) in EUR:
    sumCurrOrdrVol  m
    sumCurrOrdrQty  m
  sumMembFeeCrtMthBal  m  Total Fees Per Exchange Member:
  sumMembOrdrVol  m  Total Volume Per Exchange Member:
  sumMembOrdrQty  m  Total Number of Orders Per Exchange Member:
  sumHseFeeCrtMthBal  o  Total All Exchange Members:
  sumHseOrdrVol  o
  sumHseOrdrQty  o
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

Trading Currency Billing Currency

<table>
<thead>
<tr>
<th>An</th>
<th>Instrument</th>
<th>FeeTyp</th>
<th>FeeTypNam</th>
<th>FeeCrtMthBal</th>
<th>OrderVol</th>
<th>Order Quant</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX XXXXXXXXXXXX XXXXXXXXXXXX XXX XXXXXXXXXXXXXXX 999999999.99 XXXXXXXXXXXXXXXXX 9,999,999,999,999</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Total Per Instrument: 999999999.99 99999999999.9999 9999999999999

Total Per Account Type: 999999999.99 99999999999.9999 9999999999999

Total Per Trading Currency (XXX) in EUR: 999999999.99 99999999999.9999 9999999999999

Total Fees Per Exchange Member: 999999999.99

Total Volume Per Exchange Member: 99999999999.9999

Total Number of Orders Per Exchange Member: 9999999999999

Total All Exchange Members: 999999999.99 99999999999.9999 9999999999999.9999
4.1.11 CB162 Monthly Specialist Refund

Description
This report shows the monthly transaction fees, trading fees, Specialist refunds and additional credits per order. The totals are sorted by instrument group, trader and Exchange member.

This report is available for all members acting as Specialists.

Frequency
Monthly.

Availability
This report is available for all members.

XML Report Structure

```
M/O  Text Report Heading

cb162
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m

cb162Grp, repeated 0 ... variable times:
  cb162KeyGrp
    participantGrp
      participant m  Participant
      partLngName m  Participant Long Name

  cb162Grp1, repeated 1 ... variable times:
    cb162KeyGrp1
      businessUnitGrp
        businessUnit m  BU
        busUntLngName m  BU Long Name
        businessUnitId m  BU Identifier

  cb162Grp2, repeated 1 ... variable times:
    cb162KeyGrp2
      billCurrTypCod m  Curr

  cb162Grp3, repeated 1 ... variable times:
    cb162KeyGrp3
      mktGrpNam m  Market Group

  cb162Grp4, repeated 1 ... variable times:
```

cb162KeyGrp4

mnemIsin
  product   m  Instrument
  instrumentMnemonic   o
  isinCod   m

cb162Grp5, repeated 1 ... variable times:

cb162KeyGrp5

user   m  User

cb162Rec, repeated 1 ... variable times:

  ordrNo   o  OrdrNo
  versionNo   m  VNo
  perf   o  Perf
  kindOfDepo   o  DepTyp
  omv   o  Omv
  nomVal   o  Nominal
  trades   o  Trades
  feeTypCodAll   o  (XML only)
  tranFeeFix   o  TAF Fix
  tranFeeVar   o  TAF Var
  fixFee   o  TRF Fix
  varFee   o  TRF Var
  tranFeeRefFix   o  Refund TAF fix
  tranFeeRefVar   o  Refund TAF var
  fixRefFee   o  Refund TRF Fix
  varRefFee   o  Refund TRF Var
  addCrt   o  Add Credit
  sumUserTranFeeFix   m  Total Per Trader
  sumUserTranFeeVar   m
  sumUserFixFee   m
  sumUserVarFee   m
  sumUserTranFeeRefFix   m
  sumUserTranFeeRefVar   m
  sumUserFixRefFee   m
  sumUserVarRefFee   m
  sumUserAddCrt   m
  sumMktGrpTranFeeFix   m  Total Per Market Group
  sumMktGrpTranFeeVar   m
  sumMktGrpFixFee   m
  sumMktGrpVarFee   m
  sumMktGrpTranFeeRefFix   m
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<td>sumMktGrpAddCrt</td>
<td>m</td>
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</tr>
<tr>
<td>sumMembAddCrt</td>
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</table>

Total Per Exchange Member:

Total Fee per Exchange Member:

Total Refund per Exchange Member:

Total add. Credit per Exchange Member:
## Text Report Structure

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<th>BU Long Name</th>
<th>BU Identifier Curr</th>
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</thead>
<tbody>
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<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999 XXX</td>
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</tbody>
</table>

<table>
<thead>
<tr>
<th>Market Group</th>
<th>Instrument</th>
<th>User</th>
</tr>
</thead>
<tbody>
<tr>
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<td>XXXXXXXXX</td>
<td>XXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>OrdrNo</th>
<th>VNo</th>
<th>Perf</th>
<th>DepTyp</th>
<th>Omv</th>
<th>Nominal</th>
<th>Trades fix / var</th>
<th>fix / var</th>
<th>Refund TRF</th>
<th>Refund TAF</th>
<th>add</th>
<th>fix / var</th>
<th>Credit</th>
</tr>
</thead>
</table>

### Total Per Market Group:

<table>
<thead>
<tr>
<th>TRF</th>
<th>TAF</th>
<th>Refund TRF</th>
<th>Refund TAF</th>
<th>add</th>
</tr>
</thead>
<tbody>
<tr>
<td>fix / var</td>
<td>fix / var</td>
<td>fix / var</td>
<td>fix / var</td>
<td>Credit</td>
</tr>
</tbody>
</table>

### Total Per User:

<table>
<thead>
<tr>
<th>TRF</th>
<th>TAF</th>
<th>Refund TRF</th>
<th>Refund TAF</th>
<th>add</th>
</tr>
</thead>
<tbody>
<tr>
<td>fix / var</td>
<td>fix / var</td>
<td>fix / var</td>
<td>fix / var</td>
<td>Credit</td>
</tr>
</tbody>
</table>

### Total Per Exchange Member:

<table>
<thead>
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<th>TAF</th>
<th>Refund TRF</th>
<th>Refund TAF</th>
<th>add</th>
</tr>
</thead>
<tbody>
<tr>
<td>fix / var</td>
<td>fix / var</td>
<td>fix / var</td>
<td>fix / var</td>
<td>Credit</td>
</tr>
</tbody>
</table>

### Total Fee per Exchange Member:

-999999999999,99

### Total Refund per Exchange Member:

-999999999999,99

### Total add. Credit per Exchange Member:

-999999999999,99
### 4.1.12 CB242 Specialist Service Fee Per Executed Order

**Description**
This report lists the service fee fix and variable for specialists for each executed order per ID and is summed by instrument and account for each trading currency converted into billing currency.

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

**Frequency**
Daily.

**Availability**
This report is available for all members.

#### XML Report Structure

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</tr>
<tr>
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</tr>
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<td><strong>exchNam</strong></td>
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</tr>
<tr>
<td></td>
<td><strong>rptFlexKey</strong></td>
</tr>
<tr>
<td></td>
<td><strong>membId</strong></td>
</tr>
<tr>
<td></td>
<td><strong>membLglNam</strong></td>
</tr>
<tr>
<td></td>
<td><strong>rptPrntEffDat</strong></td>
</tr>
<tr>
<td></td>
<td><strong>rptPrntEffTim</strong></td>
</tr>
<tr>
<td></td>
<td><strong>rptPrntRunDat</strong></td>
</tr>
</tbody>
</table>

- **cb242Grp**, repeated 0 ... variable times:
  - **cb242KeyGrp**
    - **participantGrp**
      - **participant** | m | Participant
      - **partLngName** | m | Participant Long Name

- **cb242Grp1**, repeated 1 ... variable times:
  - **cb242KeyGrp1**
    - **businessUnitGrp**
      - **businessUnit** | m | BU
      - **busUntLngName** | m | BU Long Name
      - **businessUnitId** | m | BU Identifier

- **cb242Grp2**, repeated 1 ... variable times:
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    - **user** | m | User

- **cb242Grp3**, repeated 1 ... variable times:
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**Trading Currency**  
Exchange Rate  
Billing Currency

| XXX | 999999.999999999 | XXX |

**Ac Instrument**

| XXX | XXXXXXXXXXXX | XXXXXXXX | XXXXXXXXXXXX |

**Trading Member**  
*OrdNo*  
*VNo*  
*Perf Trad Day*  
*Service Fee Fix*  
*Service Fee Var*  
*OrderVol*  
*Nominal*  
*Info*

| XXX | XXXXXXXXXXXXXXXXXXXXX | 999 | 999 | 31-12-09 | +9999999999999.99 | +9999999999999.99 | XXXXXXXXXXXXXXXXX | 999,999,999.9999 | XXXXX |

**Total Per Trading Member:**

9999999999999.99 +9999999999999.99 99999999999.9999 +9999999999.99

**Total Per Instrument:**

9999999999999.99 +9999999999999.99 99999999999.9999 +9999999999.99

**Total Per Account Type:**

9999999999999.99 +9999999999999.99 99999999999.9999 +9999999999.99

**Total Per Curr (XXX) in EUR:**

+9999999999999.99 +9999999999999.99 99999999999.9999 +9999999999.99

**Total Per User in EUR:**

+9999999999999.99 +9999999999999.99 +9999999999.99 +9999999999.99

**Total Number Of Orders Per User:**

+999999999999

**Total Per Exchange Member:**

+9999999999999.99 +9999999999999.99 +999999999999.99 +9999999999.99

**Total Number of Orders Per Exchange Member:**

9999999999999
4.1.13 CB243 Specialist Service Fee XFS Per Executed Order

**Description**
This report lists the service fee fix and variable for specialists for each executed order per ID and is summed by instrument and account for each trading currency converted into billing currency.

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

**Frequency**
Daily.

**Availability**
This report is available for all members.

**XML Report Structure**

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    <exchNam m />
    <envText m />
    <rptCod m />
    <rptNam m />
    <rptFlexKey o />
    <membId o />
    <membLglNam o />
    <rptPrntEffDat m />
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  <cb243Grp, repeated 0 ... variable times:>
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      <businessUnitGrp>
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cb243KeyGrp3
  currTypCod m Trading Currency
  exchRat m Exchange Rate
  billCurrTypCod m Billing Currency

cb243Grp4, repeated 1 ... variable times:

  cb243KeyGrp4
    acctTypGrp m Ac

cb243Grp5, repeated 1 ... variable times:

  cb243KeyGrp5
    mnemIsin
      product m Instrument
      instrumentMnemonic o
      isinCod m

cb243Grp6, repeated 1 ... variable times:

  cb243KeyGrp6
    trdMemb m Trading Member

cb243Grp7, repeated 1 ... variable times:

  cb243KeyGrp7
    ordrNo m OrdrNo
    versionNo m VNo

cb243Rec, repeated 1 ... variable times:

    usrOrdrNum o (XML only)
    buyCod o (XML only)
    execQty o (XML only)
    ordrMktVal o (XML only)
    perf o Perf
    feeTypCodAll o (XML only)
    ctrPtyId o (XML only)
    trdIdCountPt o (XML only)
    fixFee o Service Fee Fix
    varFee o Service Fee Var
    orderVol o OrderVol
    nomVal o Nominal
    addMembId o Info
    sumTrdMemFixFee m Total Per Trading Member:
    sumTrdMemVarFee m
    sumTrdMembOrdrVol m
    sumTrdMemNom m
    sumInstFixFee m Total Per Instrument:
    sumInstVarFee m
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Total Per Instrument: 9999999999999.999 +9999999999999.999 9999999999999.999 +9999999999999.999

Total Per Account Type: 9999999999999.999 +9999999999999.999 9999999999999.999 +9999999999999.999

Total Per Trading Currency: +9999999999999.999 +9999999999999.999 9999999999999.999 +9999999999999.999

Total Number Of Orders Per SP User: +999999999999

Total SP User in EUR: +9999999999999.999 +9999999999999.999 +9999999999999.999

Total Number of Orders Per Exchange Member: 9999999999999999

Total Per Exchange Member in EUR: +9999999999999.999 +9999999999999.999 9999999999999.999 +9999999999999.999
4.1.14 CB250 Specialist Service Fee Overall Summary

Description
This report provides specialists with the current and previous day's service fees in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month's service fee and the current year-to-date service fee sum.

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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    <rptFlexKey> o </rptFlexKey>
    <membId> o </membId>
    <membLglNam> o </membLglNam>
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    ...
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```
cb250KeyGrp3
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  exchRat  m  Exchange Rate
  billCurrTypCod  m  Billing Currency

cb250Grp4, repeated 1 ... variable times:

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  acctTypGrp  m  Acct

cb250Grp5, repeated 1 ... variable times:

  cb250KeyGrp5
  mnemIsin
    product  m  Instrument
    instrumentMnemonic  o
    isinCod  m

cb250Grp6, repeated 1 ... variable times:

  cb250KeyGrp6
  trdMemb  m  Trading Member

cb250Rec, repeated 1 ... variable times:

  servFeeTypCod  m  ServFeeTyp
  servFeeTypNam  m  ServFeeTypName
  membPrvDayServFeeAmnt  m  ServFeePrevDayBal
  servFeeCrtDayAmnt  m  ServFeeCrtDayBal
  servFeeAmnt  m  ServFeeCrtMthBal
  membPrvMthServFeeAmnt  m  ServFeePrvMthBal
  membYtdServFeeAmnt  m  ServFeeYtdBal

sumTrdMembPrvDayServFeeAmnt  m  Total Trans ServFee Per Trading Member:
  sumTrdServFeeCrtDayAmnt  m
  sumTrdServFeeAmnt  m
  sumTrdMembPrvMthServFeeAmnt  m
  sumTrdMembYtdServFeeAmnt  m

sumInstMembPrvDayServFeeAmnt  m  Total Trans ServFee Per Instrument:
  sumInstServFeeCrtDayAmnt  m
  sumInstServFeeAmnt  m
  sumInstMembPrvMthServFeeAmnt  m
  sumInstMembYtdServFeeAmnt  m

sumAcctMembPrvDayServFeeAmnt  m  Total ServFee Per Account:
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  sumAcctMembPrvMthServFeeAmnt  m
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### XML Report Descriptions

- `sumCurrMembPrvDayServFeeAmnt m` Total ServFee Per Trd Curr (XXX) in EUR:
- `sumCurrServFeeCrtDayAmnt m`
- `sumCurrServFeeAmnt m`
- `sumCurrMembPrvMthServFeeAmnt m`
- `sumCurrMembYtdServFeeAmnt m`
- `sumUserMembPrvDayServFeeAmnt m` (XML only)
- `sumUserServFeeCrtDayAmnt m` (XML only)
- `sumUserServFeeAmnt m` (XML only)
- `sumUserMembPrvMthServFeeAmnt m` (XML only)
- `sumUserMembYtdServFeeAmnt m` (XML only)
- `sumMembPrvDayServFeeAmnt m` Total ServFee Per Exchange Member:
- `sumMembServFeeCrtDayAmnt m`
- `sumMembServFeeAmnt m`
- `sumMembPrvMthServFeeAmnt m`
- `sumMembYtdServFeeAmnt m`
## 4.1.15 CB253 Specialist Service Fee XFS Overall Summary

**Description**

This report provides specialists with the current and previous day's recompensation in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month's recompensation and the current year-to-date recompensation sum.

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

**Frequency**

Daily.

**Availability**

This report is available for all members.

### XML Report Structure

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<th>M/O</th>
<th>Text Report Heading</th>
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<td></td>
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<tr>
<td></td>
<td>exchNam m</td>
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<tr>
<td></td>
<td>envText m</td>
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<td>rptCod m</td>
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<tr>
<td></td>
<td>rptNam m</td>
</tr>
<tr>
<td></td>
<td>rptFlexKey o</td>
</tr>
<tr>
<td></td>
<td>membId o</td>
</tr>
<tr>
<td></td>
<td>membLglNam o</td>
</tr>
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<td></td>
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<td></td>
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<tr>
<td></td>
<td>busUntLngName m</td>
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<tr>
<td></td>
<td>businessUnitId m</td>
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<tr>
<td></td>
<td><strong>cb253KeyGrp2</strong></td>
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<td></td>
<td>user m</td>
</tr>
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    billCurrTypCod      m  Billing Currency

cb253Grp4, repeated 1 ... variable times:
  cb253KeyGrp4
    acctTypGrp          m  Ac

cb253Grp5, repeated 1 ... variable times:
  cb253KeyGrp5
    mnemIsin
      product           m  Instrument
      instrumentMnemonic o
      isinCod           m

cb253Grp6, repeated 1 ... variable times:
  cb253KeyGrp6
    trdMemb            m  Trading Member

cb253Rec, repeated 1 ... variable times:
  servFeeTypCod       m  ServFeeTyp
  servFeeTypNam       m  ServFeeTypName
  membPrvDayServFeeAmnt m  ServFeePrevDayBal
  servFeeCrtDayAmnt   m  ServFeeCrtDayAmnt
  servFeeAmnt         m  ServFeeCrtMthBal
  membPrvMthServFeeAmnt m  ServFeePrvMthBal
  membYtdServFeeAmnt  m  ServFeeYtdBal

sumTrdMembPrvDayServFeeAmnt m  Total ServFee Per Trading Member:
  sumTrdServFeeCrtDayAmnt m
  sumTrdServFeeAmnt      m
  sumTrdMembPrvMthServFeeAmnt m
  sumTrdMembYtdServFeeAmnt m
sumInstMembPrvDayServFeeAmnt m  Total ServFee Per Instrument:
  sumInstServFeeCrtDayAmnt m
  sumInstServFeeAmnt      m
  sumInstMembPrvMthServFeeAmnt m
  sumInstMembYtdServFeeAmnt m
sumAcctMembPrvDayServFeeAmnt m  Total ServFee Per Account:
  sumAcctServFeeCrtDayAmnt m
  sumAcctServFeeAmnt      m
  sumAcctMembPrvMthServFeeAmnt m
  sumAcctMembYtdServFeeAmnt m
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<th>m</th>
<th>Total ServFee Per Trd Curr (XXX) in EUR:</th>
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</thead>
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<td></td>
</tr>
<tr>
<td>sumCurrServFeeAmnt</td>
<td>m</td>
<td></td>
</tr>
<tr>
<td>sumCurrMembPrvMthServFeeAmnt</td>
<td>m</td>
<td></td>
</tr>
<tr>
<td>sumCurrMembYtdServFeeAmnt</td>
<td>m</td>
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</tr>
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<td>sumUserMembPrvDayServFeeAmnt</td>
<td>m</td>
<td>(XML only)</td>
</tr>
<tr>
<td>sumUserServFeeCrtDayAmnt</td>
<td>m</td>
<td>(XML only)</td>
</tr>
<tr>
<td>sumUserServFeeAmnt</td>
<td>m</td>
<td>(XML only)</td>
</tr>
<tr>
<td>sumUserMembPrvMthServFeeAmnt</td>
<td>m</td>
<td>(XML only)</td>
</tr>
<tr>
<td>sumUserMembYtdServFeeAmnt</td>
<td>m</td>
<td>(XML only)</td>
</tr>
<tr>
<td>sumMembPrvDayServFeeAmnt</td>
<td>m</td>
<td>Total ServFee Per Exchange Member in EUR:</td>
</tr>
<tr>
<td>sumMembServFeeCrtDayAmnt</td>
<td>m</td>
<td></td>
</tr>
<tr>
<td>sumMembServFeeAmnt</td>
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<tr>
<td>sumMembPrvMthServFeeAmnt</td>
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**Text Report Structure**

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<th>BU Long Name</th>
<th>BU Identifier</th>
<th>User</th>
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<td>999999 XXXXXX</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Trading Currency Billing Currency</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX XXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Ac</th>
<th>Instrument</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX XXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td></td>
</tr>
</tbody>
</table>

| Trading Member ServFeeTyp ServFeeTypName | ServFeePrevDayBal ServFeeCrtDayAmnt ServFeeCrtMthBal ServFeePrvMthBal ServFeeYtdBal |
|-----------------------------------------|---------------------------------|----------------|----------------|----------------|
| XXXX XXX XXXXXXXXXXXXXXXX             | 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ |

| Total ServFee Per Trading Member: | 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ |

| Total ServFee Per Instrument:    | 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ |

| Total ServFee Per Account:       | 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ |


| Total ServFee Per Exchange Member in EUR: | 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ 99999999.99+ |
4.1.16 CB260 Specialist Service Fee Statement

Description
This report is produced for specialists at the end of the month and gives detailed data on the current month's service fees, order volume and order quantity.

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

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

Frequency
Monthly.

Availability
This report is available for all members.

XML Report Structure

```
cb260
  rptHdr
  exchNam m
  envText m
  rptCod m
  rptNam m
  rptFlexKey o
  membId o
  membLglNam o
  rptPrntEffDat m
  rptPrntEffTim o
  rptPrntRunDat m
  cb260Grp, repeated 0 ... variable times:
    cb260KeyGrp
      participantGrp
        participant m    Participant
        partLngName m    Participant Long Name
    cb260Grp1, repeated 1 ... variable times:
      cb260KeyGrp1
        businessUnitGrp
          businessUnit m   BU
          busUntLngName m  BU Long Name
          businessUnitId m BU Identifier
  cb260Grp2, repeated 1 ... variable times:
```
cb260KeyGrp2
  user  m  User

  cb260Grp3, repeated 1 ... variable times:
    cb260KeyGrp3
    currTypCod  m  Trading Currency
    billCurrTypCod  m  Billing Currency

  cb260Grp4, repeated 1 ... variable times:
    cb260KeyGrp4
    acctTypGrp  m  Ac

  cb260Grp5, repeated 1 ... variable times:
    cb260KeyGrp5
    mnemIsin
      product  m  Instrument
      instrumentMnemonic  o
      isinCod  m

  cb260Grp6, repeated 1 ... variable times:
    cb260KeyGrp6
    trdMemb  m  Trading Member

  cb260Rec, repeated 1 ... variable times:
    servFeeTypCod  m  ServFeeTyp
    servFeeTypNam  m  ServFeeTypNam
    servFeeCrtMthBal  m  ServFeeCrtMthBal
    orderVol  m  OrderVol
    ordrQty1  m  OrderQuant
    sumTrdMembServFeeCrtMthBal  m  Total Per Trading Member:
    sumTrdMembOrdrVol  m
    sumTrdMembOrdrQty  m
    sumIsinServFeeCrtMthBal  m  Total Per Instrument:
    sumInstOrdrVol  m
    sumInstOrdrQty  m
    sumAcctServFeeCrtMthBal  m  Total Per Account Type:
    sumAcctOrdrVol  m
    sumAcctOrdrQty  m
    sumCurrServFeeCrtMthBal  m  Total Per Trd Curr (XXX) in EUR:
    sumCurrOrdrVol  m
    sumCurrOrdrQty  m
    sumMembServFeeCrtMthBal  m  Total Per Exchange Member:
    sumMembOrdrVol  m  Total V olume Per Exchange Member:
    sumMembOrdrQty  m  Total Number Of Orders Per Exchange Member:
### Text Report Structure

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<table>
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<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>User</th>
</tr>
</thead>
<tbody>
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<td>XXXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td>XXXXX</td>
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```

Trading Currency Billing Currency

```
| XXX | XXX |
```

Ac | Instrument
--- | ----------------- |
| XXXX | XXXXXX | XXXXXXXXXXXX |

<table>
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<th>ServFeeTyp</th>
<th>ServFeeTypNam</th>
<th>ServFeeCrtMthBal</th>
<th>OrderVol</th>
<th>OrderQuant</th>
</tr>
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<tbody>
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<td>XXXXXXXXXXXXXX</td>
<td>99999999.99+</td>
<td>XXXXXXXXXXXXXXXXX</td>
<td>9,999,999,999,999</td>
</tr>
</tbody>
</table>

Total Per Trading Member:  
99999999.99+ 99999999999.9999 9999999999999

Total Per Instrument:  
99999999.99+ 99999999999.9999 9999999999999

Total Per Account Type:  
99999999.99+ 99999999999.9999 9999999999999

Total Per Trd Curr (XXX) in EUR:  
99999999.99+ 99999999999.9999 9999999999999

Total Per Exchange Member:  
99999999.99+ 99999999999.9999 9999999999999

Total Volume Per Exchange Member:  
99999999999.9999

Total Number Of Orders Per Exchange Member:  
9999999999999

Total All Exchange Members:  
99999999.99+ 99999999999.9999 9999999999999.9999
4.1.17 CB263 Specialist Service Fee XFS Statement

Description
This report is produced for specialists at the end of the month and gives detailed data on the current month's recompensations, order volume and order quantity.

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

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

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

Frequency
Monthly.

Availability
This report is available for all members.

XML Report Structure

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    <envText m/>
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    <rptNam m/>
    <rptFlexKey o/>
    <membId o/>
    <membLglNam o/>
    <rptPrntEffDat m/>
    <rptPrntEffTim o/>
    <rptPrntRunDat m/>
  </rptHdr>
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      <businessUnitGrp>
        <businessUnit m>BU</businessUnit>
        <busUntLngName m>BU Long Name</busUntLngName>
        <businessUnitId m>BU Identifier</businessUnitId>
      </businessUnitGrp>
    </cb263KeyGrp1>
  </cb263Grp2, repeated 1 ... variable times:>
</cb263>
```
cb263KeyGrp2
user m User

cb263Grp3, repeated 1 ... variable times:
  cb263KeyGrp3
  currTypCod m Trading Currency
  billCurrTypCod m Billing Currency

cb263Grp4, repeated 1 ... variable times:
  cb263KeyGrp4
  acctTypGrp m Ac

cb263Grp5, repeated 1 ... variable times:
  cb263KeyGrp5
  mnemonic
    product m Instrument
    instrumentMnemonic o
    isinCod m

cb263Grp6, repeated 1 ... variable times:
  cb263KeyGrp6
  trdMemb m Trading Member

cb263Rec, repeated 1 ... variable times:
  servFeeTypCod m ServFeeTyp
  servFeeTypNam m ServFeeTypNam
  servFeeCrtMthBal m ServFeeCrtMthBal
  orderVol m OrderVol
  ordrQty1 m OrderQuant
  sumTrdMembServFeeCrtMthBal m Total Per Trading Member:
  sumTrdMembOrdVol m
  sumTrdMembOrdQty m
  sumIsinServFeeCrtMthBal m Total Per Instrument:
  sumInstOrdVol m
  sumInstOrdQty m
  sumAcctServFeeCrtMthBal m Total Per Account Type:
  sumAcctOrdVol m
  sumAcctOrdQty m
  sumCurrServFeeCrtMthBal m Total Per Trd Curr (XXX) in EUR:
  sumCurrOrdVol m
  sumCurrOrdQty m
  sumMembServFeeCrtMthBal m Total Per Exchange Member:
  sumMembOrdVol m Total Volume Per Exchange Member:
  sumMembOrdQty m Total Number Of Orders Per Exchange Member:
sumHseServFeeCrtMthBal  o  Total All Exchange Members:
sumHseOrdrVol  o
sumHseOrdrQty  o

### Text Report Structure

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<tr>
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<th>Participant Long Name</th>
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<th>BU Long Name</th>
<th>BU Identifier</th>
<th>User</th>
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<th>OrderVol</th>
<th>OrderQuant</th>
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<tbody>
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<tr>
<td>Total All Exchange Members:</td>
<td>99999999.99+ 99999999999.9999 9999999999999.9999</td>
</tr>
</tbody>
</table>
4.2 PM Performance Measurement

4.2.1 PM010 Performance Report Equities Regulated Market Maker

Description
This report informs the Regulated Market Maker of his compliance with the minimum requirements in regard to the participation rate in continuous trading on the preceding trading day and on all trading days since the beginning of the respective month. It further includes the performance data of the participation during stressed market conditions and based on the results, if the Regulated Market Maker is entitled for reimbursement of transaction fees according to Xetra price list.

This report lists transactions in terms of units, trades, and value - based on matched quotes as Regulated Market Maker and also lists the average time weighted spread and average quotation volume in units per instrument.

This report only lists equities. The report PM020 Performance Report ETFs & ETPs Regulated Market Maker outlines performance data for ETFs & ETPs.


This report is available only for cash markets.

This report is available only in XML format.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

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    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPmtEffDat m
    rptPmtEffTim o
    rptPmtRunDat m

pm010Grp, repeated 0 ... variable times:
  pm010KeyGrp
```
participantGrp
  participant m Participant
  partLngName m Participant Long Name

pm010Grp1, repeated 1 ... variable times:
  pm010KeyGrp1
    businessUnitGrp
      businessUnit m BU
      busUntLngName m BU Long Name
      businessUnitId m BU Identifier

pm010Grp2, repeated 1 ... variable times:
  pm010KeyGrp2
    instrumentGrp1
      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

pm010Rec, repeated 1 ... variable times:
  tradingDate m Trading Date
  ctTrdTime m CT Trd Time
  ctQuotTime m CT Quot Time
  ctRate m CT Particip Rate
  postCalcInd m postCalcInd
  violIMMDay m V (MM)
  ctAtwSpreadAbsolute m CT ATWS ABS
  ctAtwSpreadPercentage m CT ATWS %
  ctAtwSpreadToMaxSpread m CT ATWS/Max Spread
  ctAtwBidQty m CT ATW Qty Bid
  ctAtwAskQty m CT ATW Qty Ask
  regulatoryLiquidInstr m Reg Liq Instr
  smcTrdTime m SMC Trd Time
  smcQuotTime m SMC Quot Time
  smcRate m SMC Particip Rate
  smcAtwSpreadAbsolute m SMC ATWS ABS
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Text Report Structure

This report is available only in XML format.
4.2.2 PM020 Performance Report ETFs & ETPs Regulated Market Maker

Description
This report informs the Regulated Market Maker of his compliance with the minimum requirements in regard to the participation rate in continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. It further includes the performance data of the participation during stressed market conditions and based on the results, if the Regulated Market Maker is entitled for reimbursement, of transaction fees according to Xetra price list.

This report also lists the transactions in terms of units, trades, and value based on matched quotes as Regulated Market Maker and about the average time weighted spread and average quotation volume in units in each instrument.

This report only lists information about ETFs & ETPs. The report PM010 Performance Report Equities Regulated Market Maker outlines performance data for equities.


This report is available only for cash markets.

This report is available only in XML format.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m
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      participantGrp
        participant m  Participant
        partLngName m  Participant Long Name
```

Frequency
Daily.

Availability
This report is available for all members.
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    businessUnitGrp
      businessUnit m BU
      busUntLngName m BU Long Name
      businessUnitId m BU Identifier

pm020Grp2, repeated 1 ... variable times:
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    instrumentGrp1
      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

pm020Rec, repeated 1 ... variable times:
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  ctTrdTime m CT Trd Time
  ctQuotTime m CT Quot Time
  ctRate m CT Particip Rate
  postCalcInd m postCalcInd
  violMMDay m V (MM)
  ctAtwSpreadAbsolute m CT ATWS ABS
  ctAtwSpreadPercentage m CT ATWS %
  ctAtwSpreadToMaxSpread m CT ATWS/Max Spread
  ctAtwBidQty m CT ATW Qty Bid
  ctAtwAskQty m CT ATW Qty Ask
  regulatoryLiquidInstr m Reg Liq Instr
  smcTrdTime m SMC Trd Time
  smcQuotTime m SMC Quot Time
  smcRate m SMC Particip Rate
  smcAtwSpreadAbsolute m SMC ATWS ABS
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  smcAtwAskQty m SMC ATW Qty Ask
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  numTradesMM m Num Trades MM
Text Report Structure

This report is available only in XML format.
4.2.3 PM100 Performance Report Equities Designated Sponsor

**Description**

This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in the opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. By including the parameter of passive volume share, the conditions are also checked for fee reimbursement.

This report lists transactions in terms of units, trades, and value - based on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument.

This report only lists equities. The report PM200 Performance Report ETFs & ETPs Designated Sponsor lists performance data for ETFs & ETPs.


This report is available only for cash markets.

This report is available only in XML format.

**Frequency**

Daily.

**Availability**

This report is available for all members.

**XML Report Structure**

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    rptCod m
    rptNam m
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    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m
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      participantGrp
        participant m
        partLngName m
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    pm100KeyGrp1
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  busUntLngName m BU Long Name
  businessUnitId m BU Identifier

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      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

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  numOAQuoted m Num OA Quot
  participRateOA m Particip Rate OA
  numVola m Num Vola
  numVolaQuoted m Num Vola Quot
  participRateVola m Particip Rate Vola
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Text Report Structure

This report is available only in XML format.
4.2.4 PM200 Performance Report ETFs and ETPs Designated Sponsor

Description
This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. The conditions are also checked for fee reimbursement.

This report informs about transactions in terms of units, trades, and value -based on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument.

This report only lists ETFs & ETPs. The report PM100 Performance Report Equities Designated Sponsor lists performance data for equities.


This report is available only for cash markets.

This report is available only in XML format.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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isinCod o isinCod
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instNam o Instrument Name
currTypCod m Curr

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numOA m Num OA
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violDSDay m V (DS)
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ctAtwSpreadPercentage m CT ATWS %
ctAtwSpreadToMaxSpread m CT ATWS/Max Spread
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numTradesDS m Num Trades DS
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**Text Report Structure**

This report is available only in XML format.
### 4.2.5 PM300 Compliance Report Equities Designated Sponsor

**Description**

This report informs Designated Sponsor if minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date.

The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the reregistration is only possible after 60 business days.

The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month.

This report only lists equities. The report PM400 Compliance Report ETFs & ETPs Designated Sponsor outlines compliance data for ETFs & ETPs.


This report is available only for cash markets.

This report is available only in XML format.

**Frequency**

Daily.

**Availability**

This report is available for all members.

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**XML Report Structure**

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This report is available only in XML format.
4.2.6 PM400 Compliance Report ETFs & ETPs Designated Sponsor

Description
This report informs Designated Sponsor if the minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date. The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the re-registration is only possible after 60 business days. The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month.

This report only lists ETFs & ETPs. The report PM300 Compliance Report Equities Designated Sponsor outlines compliance data for equities.


This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available only in XML format.

This report is available only for all members.

XML Report Structure

```
pm400
  rptHdr
    exchNam m
    evText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m

pm400Grp, repeated 0 ... variable times:
  pm400KeyGrp
    participantGrp
      participant m  Participant
      partLngName m  Participant Long Name

pm400Grp1, repeated 1 ... variable times:
  pm400KeyGrp1
    businessUnitGrp
```
businessUnit             BU
busUntLngName            BU Long Name
businessUnitId           BU Identifier

pm400Grp2, repeated 1 ... variable times:
pm400KeyGrp2

instrumentGrp1
product                   Product
instrumentType           InstType
instrumentId             Instrument Id
instrumentMnemonic       Instrument Mnemonic
isinCod                  isinCod
wknNo                    wknNo
instNam                  Instrument Name
currTypCod               Curr

pm400Rec, repeated 1 ... variable times:
tradingDate              Trading Date
tradingMonth             Month
cfRateMtd                CT Particip Rate MtD
participRateAUMtd         Particip Rate AU MtD
participRateOAMtd         Particip Rate OA MtD
participRateVolaMtd       Particip Rate Vola MtD
numTrdDays               Num Trd Days
numQuotDays              Num Quot Days
violDSMtd                V (DS)
violMonths               V Months

**Text Report Structure**

This report is available only in XML format.
4.2.7 PM500 Rating Report Equities Designated Sponsor

Description
This report includes all equities that are determined for the rating scheme. Foreign equities out of the quotation board, equities registered during a month and High Liquid equities not flagged for activation for this Designated Sponsor are excluded. For each instrument, a rating is calculated by applying the precondition that minimum requirements are fulfilled. In total, the consolidated rating across all equities is calculated, providing an indication to Designated Sponsor in regard to the quarterly rating.


This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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<td>Participant</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Participant Name</td>
</tr>
<tr>
<td>pm500Grp1</td>
<td>m</td>
<td>BU</td>
</tr>
<tr>
<td></td>
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</tbody>
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```xml
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    exchNam
    envText
    rptCod
    rptNam
    rptFlexKey
    membId
    membLglNam
    rptPntEffDat
    rptPntEffTim
    rptPntRunDat
  pm500Grp
    pm500KeyGrp
      participantGrp
        participant
        partLngName
    pm500Grp1
      businessUnitGrp
        businessUnit
        busUntLngName
        businessUnitId
```
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</thead>
<tbody>
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</tr>
<tr>
<td>instrumentGrp1</td>
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<tr>
<td>instrumentMnemonic</td>
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</tr>
<tr>
<td>wknNo</td>
</tr>
<tr>
<td>instNam</td>
</tr>
<tr>
<td>currTypCod</td>
</tr>
</tbody>
</table>

pm500Rec, repeated 1 ... variable times:

| tradingDate      | m  | Trading Date |
| tradingMonth     | m  | Month |
| ctAvgTrdTimeMtdToTheSec | m  | CT Avg Trd Time |
| ctAvgQuotTimeMtdToTheSec | m  | CT Avg Quot Time |
| ctAvgQuotTimeBonusMtdToTheSec | m  | CT Avg Quot Time Bonus |
| ctRateMtd       | m  | CT Particip Rate |
| ctRateBonusMtd  | m  | CT Particip Rate with Bonus |
| participRateAUMtd | m  | Particip Rate AU |
| participRateOAMtd | m  | Particip Rate OA |
| participRateVolaMtd | m  | Particip Rate Vola |
| numTrdDays      | m  | Num Trd Days |
| numQuotDays     | m  | Num Quot Days |
| violDSMtd       | m  | Viol |
| ctAtwSpreadPercentageMtd | m  | CT ATWS % |
| ctAtwSpreadPercentageBonusMtd | m  | CT ATWSB % |
| ctAtwSpreadToMaxSpreadMtd | m  | CT ATWS/Max Spread |
| ctAtwSpreadBonusToMaxSpreadMtd | m  | CT ATWSB/Max Spread |
| ctAtwBidQtyMtd  | m  | CT ATW Qty Bid |
| ctAtwAskQtyMtd  | m  | CT ATW Qty Ask |
| numUnitsDSMtd   | m  | Num Units |
| numTradesDSMtd  | m  | Num Trades |
| trdValueDSMtd   | m  | Value Trd Crrncy |
| ratingInstrMtd  | m  | Rating |

<p>| dscr1           | m  |  |
| totalCTAvgQuotTimeBonusDSMtdToTheSec | m  | CT Avg Quot Time Bonus |
| totalCTRateBonusDSMtd | m  | CT Particip Rate with Bonus |
| totalCTAtwSpreadPercentageBonusDSMtd | m  | CT ATWSB % |</p>
<table>
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<th>totalCTAtwSpreadBonusToMaxSpreadDSMtd</th>
<th>m</th>
<th>CT ATWSB/Max Spread</th>
</tr>
</thead>
<tbody>
<tr>
<td>totalRatingDSMtd</td>
<td>m</td>
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<th>Instrument Name</th>
<th>TrdCurr</th>
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<th>Num Quot Days</th>
<th>Viol</th>
<th>Rating</th>
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<th>CT Particip Rate</th>
<th>CT Particip Rate with Bonus</th>
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</thead>
<tbody>
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<th>Particip Rate Vola</th>
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</tbody>
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<th>CT ATWSB %</th>
<th>CT ATWS/Max Spread</th>
<th>CT ATWSB/Max Spread</th>
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<tr>
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</thead>
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4.2.8 PM600 Individual Rating Report Equities Designated Sponsor

Description
This report provides the Designated Sponsor with the possibility to demonstrate the quality of liquidity provision by the Designated Sponsor per single equity to the issuing company of the equity. The difference to the PM500 Rating Report Equities Designated Sponsor report is that the outcomes are available for each security separately.

All descriptions of the data record of PM500 Rating Report Equities Designated Sponsor apply here too.


This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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<td></td>
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<td>Participant</td>
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<td></td>
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<td>BU Identifier</td>
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  descr1 m

  instrumentGrp1
  
  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

pm600Rec, repeated 1 ... variable times:

  tradingDate m Trading Date
  tradingMonth m Month
  ctAvgTrdTimeMtdToTheSec m CT Avg Trd Time
  ctAvgQuotTimeMtdToTheSec m CT Avg Quot Time
  ctAvgQuotTimeBonusMtdToTheSec m CT Avg Quot Time Bonus
  ctRateMtd m CT Particip Rate
  ctRateBonusMtd m CT Particip Rate with Bonus
  particRateAUMtd m Particip Rate AU
  particRateOAMtd m Particip Rate OA
  particRateVolaMtd m Particip Rate Vola
  numTrdDays m Num Trd Days
  numQuotDays m Num Quot Days
  violDSMtd m Viol
  ctAtwSpreadPercentageMtd m CT ATWS %
  ctAtwSpreadPercentageBonusMtd m CT ATWSB %
  ctAtwSpreadToMaxSpreadMtd m CT ATWS/Max Spread
  ctAtwSpreadBonusToMaxSpreadMtd m CT ATWSB/Max Spread
  ctAtwBidQtyMtd m CT ATW Qty Bid
  ctAtwAskQtyMtd m CT ATW Qty Ask
  numUnitsDSMtd m Num Units
  numTradesDSMtd m Num Trades
  trdValueDSMtd m Value Trd Cnmc
  ratingInstrMtd m Rating
## Text Report Structure

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<th>Num Quot Days</th>
<th>Viol</th>
<th>Rating</th>
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<tbody>
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<th>CT Particip Rate with Bonus</th>
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<table>
<thead>
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<th>Particip Rate OA</th>
<th>Particip Rate Vola</th>
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<tbody>
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<table>
<thead>
<tr>
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<th>CT ATWS/Max Spread</th>
<th>CT ATWSB/Max Spread</th>
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</table>
4.2.9 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

Description
This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, the trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered.

This report is addressed to the Issuer and shows the same data as report PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs.


This report is available only for cash markets.

This report is available only in XML format.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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pm810
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    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrtEffDat m
    rptPrtEffTim o
    rptPrtRunDat m

pm810Grp, repeated 0 ... variable times:
  pm810KeyGrp
    participantGrp
      participant m  Participant
      partLngName m  Participant Long Name

pm810Grp1, repeated 1 ... variable times:
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    businessUnitGrp
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**pm810KeyGrp2**

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**pm810Rec**, repeated 1 ... variable times:

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**Text Report Structure**

This report is available only in XML format.
### 4.2.10 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

**Description**
This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered.

This report is addressed to the Designated Sponsor and shows the same data as report PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs.


This report is available only for cash markets.

This report is available only in XML format.

**Frequency**
Daily.

**Availability**
This report is available for all members.

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Text Report Structure
This report is available only in XML format.
4.2.11 PM900 Specialist Performance per Executed Order

Description
This report contains all executed orders for the Specialist on this trading day, showing on single order level also the duration of executability and BFZ Commitment Conditions fulfillment.

This report is available only for cash markets.

This report is available only in XML format.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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    envText  m
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    rptNam   m
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    membLglNam  o
    rptPrtEffDat  m
    rptPrtEffTim  o
    rptPrtRunDat  m
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      participantGrp
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        partLngName  m  Participant Long Name
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        businessUnitGrp
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          busUntLngName  m  BU Long Name
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**Text Report Structure**

This report is available only in XML format.
### 4.2.12 PM910 ITM Issuer Fulfillment Aggregated

**Description**
This report contains daily and month-to-date performance measurement information for each Issuer in the Continuous Auction with Market Maker trading model, which is aggregated over all instruments.

This report is available only for cash markets.

This report is available only in XML format.

**Frequency**
Daily.

**Availability**
This report is available for all members.

#### XML Report Structure

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Text Report Structure

This report is available only in XML format.
4.2.13 PM920 ITM Issuer Fulfillment Instrument Level

Description
This report contains daily and month-to-date performance measurement information for each Issuer in the Continuous Auction with Market Maker trading model on instrument level.

This report is available only for cash markets.

This report is available only in XML format.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

M/O  Text Report Heading

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

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    participantGrp
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      partLngName  m  Participant Long Name

pm920Grp1, repeated 1 ... variable times:
  pm920KeyGrp1
    businessUnitGrp
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      busUntLngName  m  BU Long Name
      businessUnitId  m  BU Identifier

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**Text Report Structure**

This report is available only in XML format.
4.2.14 PM930 ITM Issuer Performance Per Executed Order

Description
This report contains all executed orders for the issuer on this trading day, showing on single order level also the duration of executability and BFZ Premium Conditions fulfilment.

This report is available only for cash markets.

This report is available only in XML format.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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**Text Report Structure**

This report is available only in XML format.
4.3 RC Contract Maintenance

4.3.1 RC100 Capital Adjustment Series Report

Description
This report contains all new series and all changes to existing series created or changed due to a capital adjustment.
This report is available only for derivative markets.

Frequency
Daily.

Availability
This report is available for all members.

CRE Area
Public.

XML Report Structure

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      rptPrntRunDat  m
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         secuRFac  m  RFactor
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   rc100Rec, repeated 1 ... variable times:
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   cntrIdRCCGrp
      product  m  Product
      isinCod  o  Isin
      contractYear  o  CntrYear
      contractMonth  o  CntrMonth
      contractDate  o  CntrDate
      cntrClasCod  o  CP
```
**Text Report Structure**

```
<table>
<thead>
<tr>
<th>Product</th>
<th>RFactor</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXXX</td>
<td>9999.99999999</td>
</tr>
</tbody>
</table>
```

```
<table>
<thead>
<tr>
<th>bfrAfrDec</th>
<th>Product</th>
<th>Isin</th>
<th>CntrYear</th>
<th>CntrMonth</th>
<th>CntrDate</th>
<th>CP</th>
<th>Strike Price</th>
<th>VerNum</th>
<th>remCashSettlement</th>
<th>TradingUnit</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXX</td>
<td>XXXXXXXXXX</td>
<td>9999</td>
<td>99</td>
<td>31-12-09</td>
<td>XXXX</td>
<td>999999.9999</td>
<td>99</td>
<td>+999999.9999</td>
<td>9999.9999</td>
</tr>
</tbody>
</table>
```
4.4 RD Trading RDS Reports

4.4.1 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

```
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
      partLngName m
rd110Grp1, repeated 1 ... variable times:
  rd110KeyGrp1
    businessUnitGrp
      businessUnit m
      busUntLngName m
  businessUnitId m
rd110Grp2, repeated 1 ... variable times:
  rd110KeyGrp2
    user o
    userNumericId o
```
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
tenRole m Role

d110Rec3, 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

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
<td>XXXXXX</td>
<td>xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
<td>999999</td>
</tr>
</tbody>
</table>

**Trader Trader Id**

<table>
<thead>
<tr>
<th>Field</th>
<th>Previous Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>SecuAdmin</th>
<th>UpdCod</th>
<th>Upd date</th>
<th>Upd Time</th>
<th>PrvUpdDat</th>
<th>FieldName</th>
<th>Previous Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXX</td>
<td>XXXXX</td>
<td>31-12-09</td>
<td>23:59:59</td>
<td>31-12-09</td>
<td>XXXXXXXXXXXxxxxxxxxxxxxxxxxxxxxx</td>
<td>XXXXXXXXXXXxxxxxxxxxxxxxxxxxxxxx</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>SecuAdmin</th>
<th>UpdCod</th>
<th>Upd date</th>
<th>Upd Time</th>
<th>PrvUpdDat</th>
<th>MktGrp</th>
<th>Role</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXX</td>
<td>XXXXX</td>
<td>31-12-09</td>
<td>23:59:59</td>
<td>31-12-09</td>
<td>XXXXXXX</td>
<td>XXXXXXXXXXXxxxxxxxxxxxxxxxxxxxxx</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>SecuAdmin</th>
<th>UpdCod</th>
<th>Upd date</th>
<th>Upd Time</th>
<th>PrvUpdDat</th>
<th>TES Type</th>
<th>TES Eligibility</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXX</td>
<td>XXXXX</td>
<td>31-12-09</td>
<td>23:59:59</td>
<td>31-12-09</td>
<td>XXXXX</td>
<td>X</td>
</tr>
</tbody>
</table>

**Total User Add**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total User Add</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total User Change**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total User Change</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total User Delete**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total User Delete</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total Business Unit Add**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Business Unit Add</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total Business Unit Change**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Business Unit Change</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total Business Unit Delete**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Business Unit Delete</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total Participant Add**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Participant Add</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total Participant Change**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Participant Change</td>
<td>99,999</td>
</tr>
</tbody>
</table>

**Total Participant Delete**

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Participant Delete</td>
<td>99,999</td>
</tr>
</tbody>
</table>
4.4.2  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

```
rd115
  rptHdr
    exchNam  m
    envText  m
    rptCod  m
    rptNam  m
    rptFlexKey  o
    membId  o
    membLglNam  o
    rptPrmtEffDat  m
    rptPrmtEffTim  o
    rptPrmtRunDat  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
allowNonCCPTrading  o  NonCCP
tacEligibility  o  TAC Eligibility
effStatus  o  EffSts
delProtected  o  DelProt
enableProprietaryAcct  o  Enable P Acct
enableAgencyAcct  o  Enable A Acct
enableMarketMakingAcct  o  Enable M Acct
enableRisklessPrincipalAcct  o  Enable R Acct
enableIssuerAccount  o  Enable Iss Acct
maxOrderValue  o  MaxOrdrVal
maxOrdrQty  o  MaxOrdrQty
userRiskGroup  o  User Risk Group
settlAcct  o  Settl Acct
settlLocat  o  Settl Loc
prefSettlAcct  o  Pref Settl Acct
prefSettlLocat  o  Pref Settl Loc
pinCode  o  PinCode

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

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

#### Trader Trader Id

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th>999999</th>
</tr>
</thead>
</table>

#### Category

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
4.4.3 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

```
rd120
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPmntEffDat m
    rptPmntEffTim o
    rptPmntRunDat m
  rd120Grp, repeated 0 ... variable times:
    rd120KeyGrp1
      participantGrp
        participant m Participant
        partLglName m Participant Long Name
  rd120Grp1, repeated 1 ... variable times:
    rd120KeyGrp1
      businessUnitGrp
        businessUnit m BU
        busUntLglName 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:

<table>
<thead>
<tr>
<th>Field</th>
<th>Type</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>mktGrpNam</td>
<td>m</td>
<td>MktGrp</td>
</tr>
<tr>
<td>product</td>
<td>m</td>
<td>Prod</td>
</tr>
<tr>
<td>updCod</td>
<td>m</td>
<td>UpdCod</td>
</tr>
<tr>
<td>updDat</td>
<td>m</td>
<td>Upd Date</td>
</tr>
<tr>
<td>updTim</td>
<td>m</td>
<td>Upd Time</td>
</tr>
<tr>
<td>secuAdminCod</td>
<td>m</td>
<td>SecuAdmin</td>
</tr>
<tr>
<td>prvUpdDat</td>
<td>o</td>
<td>PrvUpdDat</td>
</tr>
<tr>
<td>updtFidNam</td>
<td>m</td>
<td>FieldName</td>
</tr>
<tr>
<td>audtValBefore</td>
<td>o</td>
<td>Previous Value</td>
</tr>
<tr>
<td>audtValAfter</td>
<td>o</td>
<td>New Value</td>
</tr>
<tr>
<td>totUserUpdCodAdd</td>
<td>o</td>
<td>Total User Add</td>
</tr>
<tr>
<td>totUserUpdCodChg</td>
<td>o</td>
<td>Total User Change</td>
</tr>
<tr>
<td>totUserUpdCodDel</td>
<td>o</td>
<td>Total User Delete</td>
</tr>
<tr>
<td>totBUUpdCodAdd</td>
<td>m</td>
<td>Total Business Unit Add</td>
</tr>
<tr>
<td>totBUUpdCodChg</td>
<td>m</td>
<td>Total Business Unit Change</td>
</tr>
<tr>
<td>totBUUpdCodDel</td>
<td>m</td>
<td>Total Business Unit Delete</td>
</tr>
<tr>
<td>totParticipantUpdCodAdd</td>
<td>o</td>
<td>Total Participant Add</td>
</tr>
<tr>
<td>totParticipantUpdCodChg</td>
<td>o</td>
<td>Total Participant Change</td>
</tr>
<tr>
<td>totParticipantUpdCodDel</td>
<td>o</td>
<td>Total Participant Delete</td>
</tr>
</tbody>
</table>
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

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

MktGrp      Prod     UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat           FieldName                     Previous Value
-------- ------------ ------ -------- -------- ----------- --------- ------------------------------ --------------------------------
XXXXXXXX XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
-------------------------------
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
4.4.4 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

```
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:
    rd125KeyGrp1
      participantGrp
        participant  m
        partLngName  m
    rd125Grp2, repeated 1 ... variable times:
      businessUnitGrp
        businessUnit  m
        busUntLngName  m
        businessUnitId  m
  rd125Grp2, repeated 1 ... variable times:
    rd125KeyGrp2
      user  o
```


userNumericId o Trader Id
rd125Rec, repeated l ... variable times:
mktGrpNam m MktGrp
product m Prod
maxOrdrQty m MaxOrdQty
maxCalSprdQty m MaxCalSprdQty
maxTESQty m Max TES Qty
effMaxOrdQty m EffMaxOrdQty
effMaxCalSprdQty m EffMaxCalSprdQty
effMaxTESQty m EffMaxTESQty
totUserProd o Total Assigned Products

**Text Report Structure**

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>

<p>|</p>
<table>
<thead>
<tr>
<th>Trader</th>
<th>Trader Id</th>
<th>MktGrp</th>
<th>Prod</th>
<th>MaxOrdQty</th>
<th>MaxCalSprdQty</th>
<th>Max TES Qty</th>
<th>EffMaxOrdQty</th>
<th>EffMaxCalSprdQty</th>
<th>EffMaxTESQty</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>999999</td>
<td>XXXX</td>
<td>XXXX</td>
<td>999,999,999.9999</td>
<td>999,999,999.9999</td>
<td>999,999,999.9999</td>
<td>999,999,999.9999</td>
<td>999,999,999.9999</td>
<td>999,999,999.9999</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Total Assigned Products</th>
<th>99,999</th>
</tr>
</thead>
</table>
4.4.5 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
<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier Rule ID</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999   99999</td>
</tr>
</tbody>
</table>

| UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat Field Name Previous value New value |
|----------------------|-----------------------|---------------------|----------------------------|-----------------------|
| XXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX |  |

| totBUUpdCodAdd   | 99,999 |
| totBUUpdCodChg  | 99,999 |
| totBUUpdCodDel  | 99,999 |
| totParticipantUpdCodAdd | 99,999 |
| totParticipantUpdCodChg | 99,999 |
| totParticipantUpdCodDel | 99,999 |
### 4.4.6 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**

```xml
<rd135>
    <rptHdr>
        <exchNam m/>
        <envText m/>
        <rptCod m/>
        <rptNam m/>
        <rptFlexKey o/>
        <membId o/>
        <membLglNam o/>
        <rptPrntEffDat m/>
        <rptPrntEffTim o/>
        <rptPrntRunDat m/>
    </rptHdr>
    <rd135Grp, repeated 0 ... variable times:>
        <rd135KeyGrp1>
            <participantGrp>
                <participant m>Participant</participant>
                <partLngName m>Participant Long Name</partLngName>
            </participantGrp>
        </rd135KeyGrp1>
        <rd135Grp2, repeated 1 ... variable times:>
            <rd135KeyGrp2>
                <businessUnitGrp>
                    <businessUnit m>BU</businessUnit>
                    <busUntLngName m>BU Long Name</busUntLngName>
                    <businessUnitId m>BU Identifier</businessUnitId>
                </businessUnitGrp>
            </rd135KeyGrp2>
        </rd135Grp2>
    </rd135Grp, repeated 0 ... variable times:>
</rd135>
```

*Valid*:
- `account`: Ac
- `accountName`: Account Name
- `freeText1`: Text 1
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<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier Rule ID</th>
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<th>Text 2</th>
<th>Text 3</th>
<th>Text 4</th>
<th>O</th>
<th>TakeUpMbr</th>
<th>Coop Part.</th>
<th>Ext.Memb.</th>
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<th>CustomerInstr</th>
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Total Defined Rules 999999
4.4.7 RD180 Auto Approval Rule Maintenance

Description  This report provides an overview of all changes made to the auto approval rules for a user i.e. deletions, additions and modifications during the day. This report is available for cash and derivative markets.
Frequency  Daily.
Availability  This report is available for all members.

XML Report Structure

rd180
  rptHdr
    exchNam  m
    envText  m
    rptCod  m
    rptNam  m
    rptFlexKey  o
    membId  o
    membLglNam  o
    rptPmntEffDat  m
    rptPmntEffTim  o
    rptPmntRunDat  m
  rd180Grp, repeated 0 ... variable times:
    rd180KeyGrp1
      participantGrp
        participant  m  Participant
        partLngName  m  Participant Long Name
    rd180Grp1, repeated 1 ... variable times:
      rd180KeyGrp1
        businessUnitGrp
          businessUnit  m  BU
          busUntLngName  m  BU Long Name
          businessUnitId  m  BU Identifier
    rd180Grp2, repeated 1 ... variable times:
      rd180KeyGrp2
        user  o  Trader
        userNumericId  o  Trader Id
    rd180Grp3, repeated 1 ... variable times:
      rd180KeyGrp3
        autoApprRuleId  m  Rule ID
        autoApprRuleName  m  Rule Name
rd180Rec, repeated 1 ... variable times:

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<td>UpdCod</td>
</tr>
<tr>
<td>updDat</td>
<td>m</td>
<td>Upd Date</td>
</tr>
<tr>
<td>updTim</td>
<td>m</td>
<td>Upd Time</td>
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<td>o</td>
<td>PrvUpdDat</td>
</tr>
<tr>
<td>updtFldNam</td>
<td>m</td>
<td>FieldName</td>
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<tr>
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<td>o</td>
<td>Previous Value</td>
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<tr>
<td>audtValAfter</td>
<td>o</td>
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<td>o</td>
<td>Total User Add</td>
</tr>
<tr>
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<td>o</td>
<td>Total User Change</td>
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<tr>
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<td>o</td>
<td>Total Participant Add</td>
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Trader Trader Id

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<td>23:59:59</td>
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<th>Previous Value</th>
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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
4.4.8 RD185 Auto Approval Rule Status

Description This report provides details of the auto approval rules set-up for each user of the Business Unit.
This report is available for cash and derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure  

```
rd185
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m
  rd185Grp, repeated 0 ... variable times:
    rd185KeyGrp1
      participantGrp
        participant m Participant
        partLngName m Participant Long Name
    rd185Grp1, repeated 1 ... variable times:
      rd185KeyGrp2
        businessUnitGrp
          businessUnit m BU
          busUntLngName m BU Long Name
          businessUnitId m BU Identifier
    rd185Grp2, repeated 1 ... variable times:
      rd185KeyGrp3
        user o Trader
        userNumericId o Trader Id
    rd185Grp3, repeated 1 ... variable times:
      rd185KeyGrp3
        autoApprRuleId m Rule ID
        autoApprRuleName m Rule Name
```
rd185Rec, repeated 1 ... variable times:

- initiatingUser o Initiator
- mktGrpNam o MktGrp
- product o Prod
- tesType o Type
- instrumentType o Instrument Type
- clientKey o Enrichment Rule ID
- account o AC
- beneficiary o Beneficiary
- clientIdentifier o Client Identifier
- riskReduction o CommHedgFlg
- customerInstr o C
- execIdentifier o Exec Identifier
- execQualifier o Exec Qualifier
- ordOriginFirm o OrgFirm.
- flexAcctInfo o Flex Account Info
- freeText1 o Text 1
- freeText2 o Text 2
- freeText3 o Text 3
- freeText4 o Text 4
- investIdentifier o Invest Identifier
- investQualifier o Invest Qualifier
- liqProvActivity o Liq Prov Activity
- maxTradeQty o Max Trade Quantity
- maxTradeValue o Max Trade Value
- opnClsCod o OC
- originCountryCode o OCC
- complianceInfo o Compliance Info
- skipQtyCheck o Skip Qty Check
- skipValueCheck o Skip Value Check
- clearingTakeUpMember o Take Up Mbr
- tradingCapacity o TC
- dmaFlg o DMA Flag
### Text Report Structure

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<thead>
<tr>
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4.4.9  **RD190 SRQS Respondent Assignment Maintenance**

**Description**  This report provides an overview of all changes made to the enrollment of users as respondents including Smart functionality for Eurex EnLight i.e. deletions, additions, and modifications during the day. This report is available only for derivative markets.

**Frequency**  Daily.

**Availability**  This report is available for all members.

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<td></td>
<td>envText m</td>
</tr>
<tr>
<td></td>
<td>rptCod m</td>
</tr>
<tr>
<td></td>
<td>rptNam m</td>
</tr>
<tr>
<td></td>
<td>rptFlexKey o</td>
</tr>
<tr>
<td></td>
<td>membId o</td>
</tr>
<tr>
<td></td>
<td>membLglNam o</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffDat m</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffTim o</td>
</tr>
<tr>
<td></td>
<td>rptPrntRunDat m</td>
</tr>
<tr>
<td></td>
<td><strong>rd190Grp</strong>, repeated 0 ... variable times:</td>
</tr>
<tr>
<td></td>
<td><strong>rd190KeyGrp</strong></td>
</tr>
<tr>
<td></td>
<td>participantGrp</td>
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<tr>
<td></td>
<td>participant m</td>
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<td>partLngName m</td>
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<td></td>
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<tr>
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<td><strong>rd190KeyGrp1</strong></td>
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<td></td>
<td>businessUnitGrp</td>
</tr>
<tr>
<td></td>
<td>businessUnit m</td>
</tr>
<tr>
<td></td>
<td>busUntLngName m</td>
</tr>
<tr>
<td></td>
<td>businessUnitId m</td>
</tr>
<tr>
<td></td>
<td><strong>rd190Grp2</strong>, repeated 1 ... variable times:</td>
</tr>
<tr>
<td></td>
<td><strong>rd190KeyGrp2</strong></td>
</tr>
<tr>
<td></td>
<td>user o</td>
</tr>
<tr>
<td></td>
<td>userNumericId o</td>
</tr>
<tr>
<td></td>
<td><strong>rd190Rec</strong>, repeated 1 ... variable times:</td>
</tr>
<tr>
<td></td>
<td>product m</td>
</tr>
<tr>
<td></td>
<td>updCod m</td>
</tr>
<tr>
<td>Field</td>
<td>Type</td>
</tr>
<tr>
<td>---------------</td>
<td>------</td>
</tr>
<tr>
<td>updDat</td>
<td>m</td>
</tr>
<tr>
<td>updTim</td>
<td>m</td>
</tr>
<tr>
<td>secuAdminCod</td>
<td>m</td>
</tr>
<tr>
<td>prvUpdDat</td>
<td>o</td>
</tr>
<tr>
<td>updtFldNam</td>
<td>m</td>
</tr>
<tr>
<td>audtValBefore</td>
<td>o</td>
</tr>
<tr>
<td>audtValAfter</td>
<td>o</td>
</tr>
<tr>
<td>totUserUpdCodAdd</td>
<td>o</td>
</tr>
<tr>
<td>totUserUpdCodChg</td>
<td>o</td>
</tr>
<tr>
<td>totUserUpdCodDel</td>
<td>o</td>
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<td>m</td>
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<tr>
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<tr>
<td>totParticipantUpdCodChg</td>
<td>o</td>
</tr>
<tr>
<td>totParticipantUpdCodDel</td>
<td>o</td>
</tr>
</tbody>
</table>
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXXXXXX</td>
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<td>999999</td>
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</tbody>
</table>

**Trader Trader Id**

<table>
<thead>
<tr>
<th>Prod</th>
<th>UpdCod</th>
<th>Upd Date</th>
<th>Upd Time</th>
<th>SecuAdmin</th>
<th>PrvUpdDat</th>
<th>FieldName</th>
<th>Previous Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXX</td>
<td>XXXXXX</td>
<td>31-12-09 23:59:59</td>
<td>XXXXXXXXXXX</td>
<td>31-12-09</td>
<td>XXXXXXXXXXX</td>
<td>XXXXXXXXXXX</td>
<td>XXXXXXXXXXX</td>
</tr>
</tbody>
</table>

---

- 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
4.4.10  RD195 SRQS Respondent Assignment Status

Description  This report provides details of all the users from the Business Unit which are enrolled as respondents for Eurex EnLight including enrollment for the Smart functionality.

This report is available only for derivative markets.

Frequency  Daily.

Availability  This report is available for all members.

XML Report Structure

```
rd195
  rptHdr
    exchNam  m
    envText  m
    rptCod  m
    rptNam  m
    rptFlexKey  o
    membId  o
    membLglNam  o
    rptPmtEffDat  m
    rptPmtEffTim  o
    rptPmtRunDat  m
  rd195Grp, repeated 0 ... variable times:
    rd195KeyGrp
      participantGrp
        participant  m  Participant
        partLngName  m  Participant Long Name
    rd195KeyGrp1, repeated 1 ... variable times:
      businessUnitGrp
        businessUnit  m  BU
        busUnLngName  m  BU Long Name
        businessUnitId  m  BU Identifier
    rd195Grp2, repeated 1 ... variable times:
      rd195KeyGrp2
        user  o  Trader
        userNumericId  o  Trader Id
  rd195Rec, repeated 1 ... variable times:
    product  m  Prod
    registerSmart  m  SmartFlag
```
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
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<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
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</thead>
<tbody>
<tr>
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<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
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</tbody>
</table>

<table>
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<tr>
<th>Trader Id</th>
<th>Prod</th>
<th>SmartFlag</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>99999</td>
<td>XXXXXXXXX</td>
</tr>
</tbody>
</table>
4.4.11 RD205 SMP Group Status Report

Description
This report contains the SMP setting of a Business Unit as well as the SMP Group Association of a Business Unit, if existent, listing the Business Units the report Business Unit is associated with.

This report is available only for derivative markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><strong>rd205</strong></td>
</tr>
<tr>
<td></td>
<td><strong>rptHdr</strong></td>
</tr>
<tr>
<td>m</td>
<td>exchNam</td>
</tr>
<tr>
<td>m</td>
<td>envText</td>
</tr>
<tr>
<td>m</td>
<td>rptCod</td>
</tr>
<tr>
<td>m</td>
<td>rptNam</td>
</tr>
<tr>
<td>o</td>
<td>rptFlexKey</td>
</tr>
<tr>
<td>o</td>
<td>membId</td>
</tr>
<tr>
<td>o</td>
<td>membLglNam</td>
</tr>
<tr>
<td>m</td>
<td>rptPrntEffDat</td>
</tr>
<tr>
<td>o</td>
<td>rptPrntEffTim</td>
</tr>
<tr>
<td>m</td>
<td>rptPrntRunDat</td>
</tr>
<tr>
<td></td>
<td><strong>rd205Grp</strong></td>
</tr>
<tr>
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<td></td>
</tr>
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<td></td>
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<tr>
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</tr>
<tr>
<td>m</td>
<td>partLngName</td>
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<td></td>
<td><strong>rd205Grp1</strong></td>
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<td>busUntLngName</td>
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<td>m</td>
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<tr>
<td>o</td>
<td>smpActionSide</td>
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<td></td>
<td><strong>smpBUassociationGrp</strong></td>
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<tr>
<td>o</td>
<td>businessUnit</td>
</tr>
<tr>
<td>o</td>
<td>busUntLngName</td>
</tr>
<tr>
<td>Participant</td>
<td>Participant Long Name</td>
</tr>
<tr>
<td>-------------</td>
<td>-----------------------</td>
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<td>XXXX</td>
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<table>
<thead>
<tr>
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<th>Processing</th>
<th>SMP Action</th>
<th>Side</th>
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<table>
<thead>
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<th>Grouped BU Long</th>
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</thead>
<tbody>
<tr>
<td>XXXXXXXX</td>
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4.5 TA Trading Maintenance

4.5.1 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
    MemblD  o
    MemblLglNam  o
    RptPmtEffDat  m
    RptPmtEffTim  o
    RptPmtRunDat  m
  Ta113Grp, repeated 0 ... variable times:
    Ta113KeyGrp
      InstrumentTypGrp
        Product  m  Product
        InstTyp  m  InstTyp
```
instrumentSubType o SubType

tax113GrpRec, 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
    contractDate m
    cntrExpDat m
    flxOptCntrExerPrc o
    cntrVersNo o
    exerStylTyp o
    settlTyp m
    flxCntrSynProdId o SynP
Text Report Structure

<table>
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<th>InstType</th>
<th>SubType</th>
</tr>
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<tbody>
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</tbody>
</table>

<table>
<thead>
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<th>Instrument ID</th>
<th>Instrument Mnemonic</th>
<th>Legs</th>
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<tr>
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<table>
<thead>
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<th>Leg ID</th>
<th>Leg Mnemonic</th>
<th>B/S Ratio</th>
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</thead>
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<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
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<table>
<thead>
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<th>Und Leg ID</th>
<th>Und Leg Mnemonic</th>
<th>B/S Ratio undLegPrice</th>
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<tr>
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<tbody>
<tr>
<td>XXX XXXXXXXX</td>
<td>31-12-09 31-12-09 99999.9999 99 X XXXXXXXXXXXXXXXXXXXX XXXX</td>
</tr>
</tbody>
</table>
4.5.2 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
```
**Text Report Structure**

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<th>Product</th>
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</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
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<th>Instrument Mnemonic</th>
<th>Expiration Date</th>
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</thead>
<tbody>
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<td>xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
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</tr>
</tbody>
</table>

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
4.5.3 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 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 day 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

```
ta115
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m
  ta115Grp, repeated 0 ... variable times:
    ta115KeyGrp
      product m Product
      nextBusDate m Next Business Date
  ta115ProductRec, repeated 1 ... variable times:
    prodBusDate o Prod Date
    annualisationFactor m Ann
    businessDayOffset m BDO
    daySettlDate m Settl Date
    fundingDays m FD
```
fundingRate  m  Funding Rate
dailyFunding  m  Day Funding
accruedFunding  m  Acc Funding
distributionIndex  m  Distri Index
dailyDistribution  m  Day Distribu
accruedDistribution  m  Acc Distribu
underlyingClose  m  Under Close
rFactor  o  R-Factor
ta115InstrumentGrp, repeated 0 ... variable times:
instKeyGrp
  instrumentId  m  Instrument ID
  instrumentMnemonic  o  Instrument Mnemonic
  expDat  m  Expiration Date
ta115InstrumentRec, repeated 1 ... variable times:
  instBusDate  o  Inst Date
  expSettlDate  m  ExpS Date
daysToMaturity  m  DMat
prelimUnderlying  m  Prelim Underlying
finalUnderlying  m  Final Underlying
settlSpread  o  Settl Spread
settlBasis  o  Settl Basis
settlClgPrc  m  Settl Price

Text Report Structure

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<th>Next Business Date</th>
</tr>
</thead>
<tbody>
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</tbody>
</table>

Prod Date Ann BDO Settl Date FD  Funding Rate   Day Funding    Acc Funding    Distri Index   Day Distribu   Acc Distribu |
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<th></th>
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<tbody>
<tr>
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<td>R-Factor</td>
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<td>------------</td>
<td>----------</td>
</tr>
<tr>
<td>31-12-09</td>
<td>999 +99</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Instrument ID</th>
<th>Instrument Mnemonic</th>
<th>Expiration Date</th>
</tr>
</thead>
<tbody>
<tr>
<td>99999999999999999999</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>31-12-09</td>
</tr>
</tbody>
</table>

| Inst Date ExpS Date DMat Prelim Underlying Final Underlying Settl Spread Settl Basis Settl Price |
|-----------------------------------------------|---------------------------------|-------------------------------|----------------|----------------|----------------|----------------|
| 31-12-09 | 31-12-09 | 9999 | +9999.999999 | +9999.999999 | +999999.999999 | +999999.999999 | +999999.999999 | +999999.999999 |
4.5.4 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 instrument. 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

<report>
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<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>
<decaySplit m>
<targetProduct m>
<ta116Grp1, repeated 1 ... variable times:
<ta116KeyGrp1
<product m>
<instrumentId m>
<instrumentMnemonic o>
<contractYear m>
<contractMonth m>
<cntrClasCod o>
<strikePrc o>
<cntrVersNo o>
<ta116GrpRec, repeated 1 ... variable times:
</report>
```
splitPosition   m     SplitPos
targetProduct   m     Product
instrumentId    m     Instrument Id
instrumentMnemonic o     Instrument Mnemonic
contractYear    m     CntrYear
contractMonth   m     CntrMonth
cntrClasCod     o     CP
strikePrc       o     Strike Price
cntrVersNo      o     VerNum

**Text Report Structure**

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<thead>
<tr>
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<th>Instrument Mnemonic</th>
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<th>CntrMonth</th>
<th>CP</th>
<th>Strike Price</th>
<th>VerNum</th>
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<tbody>
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<td>99 XXXX</td>
<td>999999.9999</td>
<td>99</td>
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<th>SplitPos</th>
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<th>Instrument Id</th>
<th>Instrument Mnemonic</th>
<th>CntrYear</th>
<th>CntrMonth</th>
<th>CP</th>
<th>Strike Price</th>
<th>VerNum</th>
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<td>99 XXXX</td>
<td>999999.9999</td>
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<td></td>
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</tr>
</tbody>
</table>
4.6 TC Transactions Cash Market

4.6.1 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

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    <envText> m
    <rptCod> m
    <rptNam> m
    <rptFlexKey> o
    <membId> o
    <membLglNam> o
    <rptPrtEffDat> m
    <rptPrtEffTim> o
    <rptPrtRunDat> m
  </rptHdr>
  <tc230Grp, repeated 0 ... variable times:>
    <tc230KeyGrp>
      <participantGrp>
        <participant> m Participant
        <partLngName> m Participant Long Name
      </participantGrp>
      <tc230Grp1, repeated 1 ... variable times:>
        <tc230KeyGrp1>
          <businessUnitGrp>
            <businessUnit> m BU
            <busUntLngName> m BU Long Name
            <businessUnitId> m BU Identifier
          </businessUnitGrp>
        </tc230KeyGrp1>
      </tc230Grp1>
    </tc230KeyGrp>
  </tc230Grp>
</tc230>
```
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**

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<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>Trader Type</th>
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<table>
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<th>Instrument Mnemonic</th>
<th>Time</th>
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</table>


4.6.2 TC540 Daily Order Maintenance

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

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

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M/O  Text Report Heading

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<th>Description</th>
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</thead>
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<td>Daily Order Maintenance Report</td>
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<td>rptHdr</td>
<td>Report Header Information</td>
</tr>
<tr>
<td>exchNam</td>
<td>Exchange Name</td>
</tr>
<tr>
<td>envText</td>
<td>Environment Text</td>
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<tr>
<td>rptCod</td>
<td>Report Code</td>
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<tr>
<td>rptNam</td>
<td>Report Name</td>
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<td>rptFlexKey</td>
<td>Report Flex Key</td>
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<td>Member ID</td>
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<tr>
<td>membLglNam</td>
<td>Member Legal Name</td>
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<tr>
<td>rptPrntEffDat</td>
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</tr>
<tr>
<td>rptPrntEffTim</td>
<td>Report Print Effective Time</td>
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<tr>
<td>rptPrntRunDat</td>
<td>Report Print Run Date</td>
</tr>
<tr>
<td>tc540Grp</td>
<td>Group Information</td>
</tr>
<tr>
<td>tc540Grp1</td>
<td>Group Information 1</td>
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<tr>
<td>tc540Grp2</td>
<td>Group Information 2</td>
</tr>
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<td>tc540Grp3</td>
<td>Group Information 3</td>
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<td>participantGrp</td>
<td>Participant Group Information</td>
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<tr>
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<td>Business Unit Group Information</td>
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<tr>
<td>user</td>
<td>User Information (XML only)</td>
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</table>
```

This report is available only for cash markets. This report is available only in XML format.
tc540KeyGrp3

instrumentGrp1

- 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 (XML only)
- exchangeOrderId: o (XML only)
- versionNo: o (XML only)
- clientIdentifier: o (XML only)
- investIdentifier: o (XML only)
- investQualifier: o (XML only)
- execIdentifier: o (XML only)
- execQualifier: o (XML only)
- liqProvActivity: o (XML only)
- regOrderEvent: o (XML only)
- activity: m (XML only)
- reason: m (XML only)
- buyCod: o (XML only)
-(ordrTyp: o (XML only)
- ordrQty: o (XML only)
- initDispQty: o (XML only)
- randLowQty: o (XML only)
- randHighQty: o (XML only)
- limOrdrPrc: o (XML only)
- stopPrice: o (XML only)
- trailStopAbsPrice: o (XML only)
- trailStopPricePct: o (XML only)
- execQty: o (XML only)
- execPrc: o (XML only)
- volDiscPrc: o (XML only)
- matchType: o (XML only)
- matchStep: o (XML only)
- dealItem: o (XML only)
- ordrPrtFilCod: o (XML only)
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inactivated o (XML only)
pendingDeletion o (XML only)
persistent o (XML only)
tradingRestriction o (XML only)
tacFlg o (XML only)
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entryTime o (XML only)
priorityDate o (XML only)
priorityTime o (XML only)
timeValidity o (XML only)
expiryDate o (XML only)
userOrdrNum o (XML only)
freeText2 o (XML only)
text o (XML only)
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enteringUser o (XML only)
clientRef o (XML only)
tradingCapacity o (XML only)
tradeEnrichmentRuleId o (XML only)
sideLiquidityInd o (XML only)
fixClOrdId o (XML only)
fixLfClOrdId o (XML only)
matchInstCrossId o (XML only)
qrsQuoteId o (XML only)
dmaFlg o (XML only)

**Text Report Structure**

This report is available only in XML format.
4.6.3 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
    membLgName o
    rptPmtEffDat    m
    rptPmtEffTim o
    rptPmtRunDat m

tc545Grp, repeated 0 ... variable times:
tc545KeyGrp
  participantGrp
    participant    m  Participant
    partLgName    m  Participant Long Name

tc545Grp1, repeated 1 ... variable times:
tc545KeyGrp1
  businessUnitGrp
    businessUnit    m  BU
    busUntLgName    m  BU Long Name
    businessUnitId    m  BU Identifier

tc545Grp2, repeated 1 ... variable times:
```

tc545KeyGrp2
    user m User

tc545Grp3, repeated 1 ... variable times:

tc545KeyGrp3
    instrumentGrp1
        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

tc545Rec, repeated 1 ... variable times:
    time18 m Time
    segmentMIC m Segment MIC
    tesId m TES ID
    tesType m Type
    tesActivity m Act
    tesInitiatorBU m Initiator
    tesInitiatorUser m User
    isBroker o B
    tesDescription o Description
    execPrc o Price
    exchRat o ExchRat
    closTime o Clos Time
    entryTime m Entry Time
    execTime o Exec Time
    settlDat o Settlement Date
    eventId o Neg Ev ID
    dealId o Deal ID

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

tc545SideGrp, repeated 1 ... variable times:
    sideId m Side ID
    execQty m Size
    buyCod m B/S
    sideBU m Bus Unit
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<td>Appr Time</td>
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</table>
4.6.4 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

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<th>Text Report Heading</th>
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- envText: m
- rptCod: m
- rptNam: m
- rptFlexKey: o
- membId: o
- membLglNam: o
- rptPrtEffDat: m
- rptPrtEffTim: o
- rptPrtRunDat: m

tc550Grp, repeated 0 ... variable times:

- tc550KeyGrp
  - participantGrp
    - participant: m
    - partLngName: m

- tc550Grp1, repeated 1 ... variable times:
  - tc550KeyGrp1
    - businessUnitGrp
      - businessUnit: m
      - busUntLngName: m
      - businessUnitId: m

- tc550Grp2, repeated 1 ... variable times:
  - tc550KeyGrp2
    - user: m

- tc550Grp3, repeated 1 ... variable times:
tc550KeyGrp3

instrumentGrp1

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

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
triggered o Trg
persistent o P
tradingRestriction o Res
tacFlg o TaCFlag
entryDate m Entry Date
entryTime m Entry Time
priorityDate m Priority Date
priorityTime m Priority Time
timeValidity m Exp
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### Text Report Structure

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<th>XXXX</th>
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<th>XXXX</th>
</tr>
</thead>
<tbody>
<tr>
<td>9999999999</td>
<td>XXXXXXXXX</td>
<td>XXX</td>
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</tbody>
</table>

<table>
<thead>
<tr>
<th>Total Open Buy Orders</th>
<th>999,999,999</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Open Buy Volume</td>
<td>999,999,999</td>
</tr>
<tr>
<td>Total Open Sell Orders</td>
<td>999,999,999</td>
</tr>
<tr>
<td>Total Open Sell Volume</td>
<td>999,999,999</td>
</tr>
</tbody>
</table>
4.6.5 TC600 Xetra EnLight Maintenance

Description

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

For the requester following details are present:

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

For the respondent following details are present:

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

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

This report is available only for cash markets.

Frequency

Daily.

Availability

This report is available for all members.

XML Report Structure

```
M/O   Text Report Heading

tc600
  rptHdr
    exchNam  m
    envText  m
    rptCod  m
    rptNam  m
    rptFlexKey  o
    membId  o
    membLglNam  o
    rptPmtEffDat  m
    rptPmtEffTim  o
    rptPmtRunDat  m

tc600Grp, repeated 0 ... variable times:
  tc600KeyGrp
    participantGrp
      participant  m   Participant
      partLngName  m   Participant Long Name

tc600Grp1, repeated 1 ... variable times:
```
tc600KeyGrp1
  businessUnitGrp
  businessUnit m BU
  busUntLngName m BU Long Name
  businessUnitId m BU Identifier
tc600Grp2, repeated 1 ... variable times:
tc600KeyGrp2
  user m User
tc600Grp3, repeated 1 ... variable times:
tc600KeyGrp3
  product m Product
tc600Grp4, repeated 1 ... variable times:
tc600KeyGrp4
  eventId m Negotiation Event ID
tc600Rec, repeated 1 ... variable times:
  time18 m Time
  eventActivity m Act
  eventGrpX, repeated 0 ... variable times:
    eventStatus o Status
    eventReportId o Negotiation Event Report ID
    eventStartTime o Negotiation Event Start Time
  requesterGrp, repeated 0 ... 1 times:
    requesterOwnerBU o Event Owning BU
    requesterOwnerUser o Event Owning User
    requesterEnteringUser o Entering User
  instrumentGrp1, repeated 0 ... 1 times:
    product m Product
    instrumentType m InstType
    instrumentId m Instrument Id
    instrumentMnemonic o Instrument Mnemonic
    isinCod o isinCod
    wknNo o wknNo
    instNam o Instrument Name
    currTypCod m Curr
    eventSide o Negotiation Event Side
    eventOverallQty o Negotiation Event Overall Quantity
    noOfRespondents o Number of Respondents
    bidPrc o Bid Price
    offerPrc o Offer Price
    settldat o Settlement Date
### XML Report Descriptions

#### quoteGrpX, repeated 0 ... variable times:
- **quoteId**  
  m  Quote ID

#### respondentGrpX, repeated 1 ... variable times:
- **respondentOwnerBU**  
  o  BU Respondent
- **respondentOwnerUser**  
  o  User Respondent
- **respondentEnteringUser**  
  o  Entering User
- **smartFlag**  
  o  Smart Flag
- **smartUserId**  
  o  Smart User Id
- **ackStatus**  
  o  Acknowledgement Status
- **noFillReason**  
  o  No Fill Reason

#### quoteSideGrp, repeated 0 ... 2 times:
- **buyCod**  
  o  B/S
- **prc**  
  o  Price
- **qty**  
  o  Quantity

#### sideClearingInfoX, repeated 0 ... 1 times:
- **clientIdentifier**  
  o  Client Identifier
- **investIdentifier**  
  o  Invest Identifier
- **investQualifier**  
  o  Invest Qualifier
- **execIdentifier**  
  o  Exec Identifier
- **execQualifier**  
  o  Exec Qualifier
- **liqProvActivity**  
  o  LiqProvActivity
- **regOrderEvent**  
  o  RegOrderEvent
- **dmaFlg**  
  o  DMA Flag
- **tradingCapacity**  
  o  TC
- **freeText1**  
  o  Text 1
- **freeText2**  
  o  Text 2
- **freeText4**  
  o  Text 4

#### dealGrpX, repeated 0 ... variable times:
- **dealId**  
  m  Deal ID
- **dealReportId**  
  o  Deal Report ID

#### respondentGrpX, repeated 0 ... 1 times:
- **respondentOwnerBU**  
  o  BU Respondent
- **respondentOwnerUser**  
  o  User Respondent
- **respondentEnteringUser**  
  o  Entering User
- **smartFlag**  
  o  Smart Flag
- **smartUserId**  
  o  Smart User Id
requesterGrp, repeated 0 ... 1 times:

- requesterOwnerBU o Event Owning BU
- requesterOwnerUser o Event Owning User
- requesterEnteringUser o Entering User
- dealTime o Deal Creation Time
- dealQuoteId o Quote ID
- dealPrc o Price
- dealQty o Quantity
- settIDat o Settlement Date
- allocationType o Allocation Type
- requesterSide o Requester Side
- respondentSide o Respondent Side

sideClearingInfoX, repeated 0 ... 1 times:

- clientIdentifier o Client Identifier
- investIdentifier o Invest Identifier
- investQualifier o Invest Qualifier
- execIdentifier o Exec Identifier
- execQualifier o Exec Qualifier
- liqProvActivity o LiqProvActivity
- regOrderEvent o RegOrderEvent
- dmaFlg o DMA Flag
- tradingCapacity o TC
- freeText1 o Text 1
- freeText2 o Text 2
- freeText4 o Text 4

topOfBookGrpX, repeated 0 ... 1 times:

bBOGrp, repeated 0 ... variable times:

- bboType o BBO Type
- bidPrc o Bid Price
- bidQty o Bid Quantity
- offerPrc o Offer Price
- offerQty o Offer Quantity
## Text Report Structure

### Participant

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
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</thead>
<tbody>
<tr>
<td>XXXX</td>
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</tbody>
</table>

### BU

<table>
<thead>
<tr>
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<th>BU Long Name</th>
<th>BU Identifier</th>
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<tbody>
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### User

<table>
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</tbody>
</table>

### Product

<table>
<thead>
<tr>
<th>Product</th>
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<tbody>
<tr>
<td>XXXX</td>
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</table>

### Negotiation Event ID

<table>
<thead>
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<th>Negotiation Event ID</th>
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<tbody>
<tr>
<td>XXXXXXXXXXXXXXXXXXXX</td>
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</tbody>
</table>

### Time

<table>
<thead>
<tr>
<th>Time</th>
<th>Act</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXXXX</td>
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</tbody>
</table>

### Status

<table>
<thead>
<tr>
<th>Negotiation Event Report ID</th>
<th>Negotiation Event Start Time</th>
<th>Event Owning BU</th>
<th>Event Owning User</th>
<th>Entering User</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXX</td>
<td>XXXXX</td>
<td>XXXX</td>
<td>XXXX</td>
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</table>

### Negotiation Event Side

<table>
<thead>
<tr>
<th>Negotiation Event Side</th>
<th>Negotiation Event Overall Quantity</th>
<th>Number of Respondents</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXX</td>
<td>999999999.9999</td>
<td>999999999</td>
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</tbody>
</table>

### Bid Price

<table>
<thead>
<tr>
<th>Bid Price</th>
<th>Offer Price</th>
<th>Settlement Date</th>
<th>Negotiation Event Expiry Time</th>
<th>Enable Smart RegOrderEvent</th>
</tr>
</thead>
<tbody>
<tr>
<td>9999.99999+</td>
<td>9999.99999+</td>
<td>31-12-09</td>
<td>XXXXXXXXXXXXXXXXXX</td>
<td>XXXX</td>
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</table>

### Event Free Text

<table>
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<tr>
<th>Event Free Text</th>
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</thead>
<tbody>
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<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
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</table>

### Quote ID

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

---
### BU Respondent User Respondent Entering User Smart Flag Smart User Id

<table>
<thead>
<tr>
<th>BU Respondent User</th>
<th>Respondent Entering User</th>
<th>Smart Flag</th>
<th>Smart User Id</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXX</td>
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<td>999999</td>
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</tbody>
</table>

### Acknowledgement Status No Fill Reason

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</thead>
<tbody>
<tr>
<td>X</td>
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</tbody>
</table>

### B/S Price Quantity

<table>
<thead>
<tr>
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<th>Price</th>
<th>Quantity</th>
</tr>
</thead>
<tbody>
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<td>999999999.9999</td>
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</tbody>
</table>

### Deal Details

<table>
<thead>
<tr>
<th>Deal ID</th>
<th>Deal Report ID</th>
<th>BU Respondent User</th>
<th>Respondent Entering User</th>
<th>Smart Flag</th>
<th>Smart User Id</th>
<th>Event Owning BU</th>
<th>Event Owning User</th>
<th>Entering User</th>
<th>Deal Creation Time</th>
<th>Quote ID</th>
<th>Price</th>
<th>Quantity</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXX</td>
<td>XXXXXXXXXXXXXXX</td>
<td>XXXXX</td>
<td>XXXXXX</td>
<td>XXXXXX</td>
<td>999999</td>
<td>XXXXX</td>
<td>XXXXX</td>
<td>XXXXX</td>
<td>31-12-09</td>
<td>XXXXXXXX</td>
<td>XXXXX</td>
<td>XXXXXX</td>
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### TOP OF BOOK DETAILS

<table>
<thead>
<tr>
<th>BBO Type</th>
<th>Bid Price</th>
<th>Bid Quantity</th>
<th>Offer Price</th>
<th>Offer Quantity</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXX</td>
<td>9999.99999+</td>
<td>999999999.9999</td>
<td>9999.99999+</td>
<td>999999999.9999</td>
</tr>
</tbody>
</table>
4.6.6 TC610 Xetra EnLight Best Execution Summary

Description
This report presents the necessary data captured at the point of each deal struck in order to assist users in proof of BestEx to clients.

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

The listed information is split per user, product.

This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

tc610
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m

tc610Grp, repeated 0 ... variable times:
  tc610KeyGrp
    participantGrp
      participant m Participant
      partLngName m Participant Long Name

tc610Grp1, repeated 1 ... variable times:
  tc610KeyGrp1
    businessUnitGrp
      businessUnit m BU
      busUntLngName m BU Long Name
      businessUnitId m BU Identifier

tc610Grp2, repeated 1 ... variable times:
  tc610KeyGrp2
    user m User

tc610Grp3, repeated 1 ... variable times:
  tc610KeyGrp3
<table>
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<th>Field</th>
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<th>Description</th>
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<td>Product</td>
</tr>
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<td></td>
<td></td>
</tr>
<tr>
<td>tc610KeyGrp4</td>
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<td></td>
</tr>
<tr>
<td>dealId</td>
<td>m</td>
<td>Deal ID</td>
</tr>
<tr>
<td>tc610Rec, repeated 1 ... variable times:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>item</td>
<td>m</td>
<td>Item</td>
</tr>
<tr>
<td>dealTime</td>
<td>o</td>
<td>Deal Creation Time</td>
</tr>
<tr>
<td>eventId</td>
<td>m</td>
<td>Negotiation Event Id</td>
</tr>
<tr>
<td>instrumentGrp1, repeated 0 ... 1 times:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>product</td>
<td>m</td>
<td>Product</td>
</tr>
<tr>
<td>instrumentType</td>
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<tr>
<td>instrumentId</td>
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<tr>
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<td>o</td>
<td>Instrument Mnemonic</td>
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<tr>
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<td>o</td>
<td>isinCod</td>
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<tr>
<td>wknNo</td>
<td>o</td>
<td>wknNo</td>
</tr>
<tr>
<td>instNam</td>
<td>o</td>
<td>Instrument Name</td>
</tr>
<tr>
<td>currTypCod</td>
<td>m</td>
<td>Curr</td>
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<tr>
<td>respondentGrpX, repeated 0 ... variable times:</td>
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<td></td>
</tr>
<tr>
<td>respondentOwnerBU</td>
<td>o</td>
<td>BU Respondent</td>
</tr>
<tr>
<td>respondentOwnerUser</td>
<td>o</td>
<td>User Respondent</td>
</tr>
<tr>
<td>respondentEnteringUser</td>
<td>o</td>
<td>Entering User</td>
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<tr>
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<td>Smart Flag</td>
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<tr>
<td>smartUserId</td>
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<td>Smart User Id</td>
</tr>
<tr>
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<td>Respondents Quoting</td>
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<td>requesterGrp, repeated 0 ... 1 times:</td>
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<td></td>
</tr>
<tr>
<td>requesterOwnerBU</td>
<td>o</td>
<td>Event Owning BU</td>
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<tr>
<td>requesterOwnerUser</td>
<td>o</td>
<td>Event Owning User</td>
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<tr>
<td>requesterEnteringUser</td>
<td>o</td>
<td>Entering User</td>
</tr>
<tr>
<td>eventSide</td>
<td>o</td>
<td>Negotiation Event Side</td>
</tr>
<tr>
<td>dealPrc</td>
<td>o</td>
<td>Price</td>
</tr>
<tr>
<td>dealQty</td>
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<td>Quantity</td>
</tr>
<tr>
<td>settldat</td>
<td>o</td>
<td>Settlement Date</td>
</tr>
<tr>
<td>allocationType</td>
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<td>Allocation Type</td>
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<tr>
<td>sideClearingInfoX, repeated 0 ... 1 times:</td>
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<td></td>
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<tr>
<td>clientIdentifier</td>
<td>o</td>
<td>Client Identifier</td>
</tr>
<tr>
<td>investIdentifier</td>
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<tr>
<td>execIdentifier</td>
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<td>o</td>
<td>Exec Qualifier</td>
</tr>
<tr>
<td>liqProvActivity</td>
<td>o</td>
<td>LiqProvActivity</td>
</tr>
</tbody>
</table>
regOrderEvent o RegOrderEvent
dmaFlg o DMA Flag
tradingCapacity o TC
freeText1 o Text 1
freeText2 o Text 2
freeText4 o Text 4

bBOGrp, repeated 0 ... variable times:
bboType o BBO Type
bidPrc o Bid Price
bidQty o Bid Quantity
offerPrc o Offer Price
offerQty o Offer Quantity

respondentQuoteGrpX, repeated 0 ... 50 times:
respondentGrpX, repeated 0 ... variable times:
respondentOwnerBU o BU Respondent
respondentOwnerUser o User Respondent
respondentEnteringUser o Entering User
smartFlag o Smart Flag
smartUserId o Smart User Id
ackStatus o Acknowledgement Status
updateTime o Update Time
quoteId o Quote Id

quoteSideGrp, repeated 0 ... 2 times:
buyCod o B/S
prc o Price
qty o Quantity
## Text Report Structure

**Participant**  
<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
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<tbody>
<tr>
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**BU**  
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**User**  
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**Product**  
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**Deal ID**  
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**Item**  
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<th>InstType</th>
<th>Instrument Id</th>
<th>Instrument Mnemonic</th>
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<td>XXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXXXXXXX</td>
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</table>

**BU Respondent User**  
<table>
<thead>
<tr>
<th>Respondent Entering User</th>
<th>Smart Flag</th>
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**Respondents Quoting**  
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**Event Owning BU**  
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**Negotiation Event Side**  
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<thead>
<tr>
<th>谈判事件侧</th>
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<th>量</th>
<th>结算日期</th>
<th>分配类型</th>
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<tbody>
<tr>
<td>XXXX</td>
<td>9999.99999+</td>
<td>999999999.9999</td>
<td>31-12-09</td>
<td>X</td>
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</table>

**Client Identifier**  
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<tr>
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<th>Invest Identifier</th>
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<td>Text 4</td>
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<tbody>
<tr>
<td>BBO Type</td>
<td>Bid Price</td>
<td>Bid Quantity</td>
<td>Offer Price</td>
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<td>-------------</td>
<td>--------------</td>
<td>-------------</td>
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<tr>
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<td>9999.99999+</td>
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<table>
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</table>
4.6.7 TC810 T7 Daily Trade Confirmation

Description
This report contains an inventory of all T7 on-exchange and TES trades executed for a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e. the number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.

This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.

This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

```
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    <exchNam> m </exchNam>
    <envText> m </envText>
    <rptCod> m </rptCod>
    <rptNam> m </rptNam>
    <rptFlexKey> o </rptFlexKey>
    <membId> o </membId>
    <membLgLName> o </membLgLName>
    <rptPrntEffDat> m </rptPrntEffDat>
    <rptPrntEffTim> o </rptPrntEffTim>
    <rptPrntRunDat> m </rptPrntRunDat>
  </rptHdr>
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    <tc810KeyGrp>
      <participantGrp>
        <participant> m Participant </participant>
        <partLgLName> m Participant Long Name </partLgLName>
      </participantGrp>
    </tc810KeyGrp1 repeated 1 ... variable times:
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        <busUntLgLName> m BU Long Name </busUntLgLName>
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        <membClgIdCod> m Clearing Member </membClgIdCod>
        <membCcpClgIdCod> o CCP Clearing Member </membCcpClgIdCod>
      </businessUnitGrp>
    </tc810KeyGrp1>
  </tc810Grp>
</tc810>
```
settlAcct m StlIdAct
settlLocat m StlIdLoc
cglInstr o ClgInstr
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
instrumentGrp1
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
tc810Rec, repeated 1 ... variable times:
time18 m Time
segmentMIC m Segment MIC
tradeType m Type
matchEvent o Event
matchStep m Step
matchDeal m Deal
parentDeal o Parent Deal
dealItem m Item
tradeNumber o TradeNo
exchangeOrderId o 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
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</thead>
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<td>o</td>
<td>TES</td>
</tr>
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<td>Text</td>
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<td>o</td>
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<td>o</td>
<td>DMA</td>
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<td>Trader Total Instruments Bought</td>
</tr>
<tr>
<td>sumPartTotSellOrdr</td>
<td>m</td>
<td>Trader Total Instruments Sold</td>
</tr>
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<td>Trader Total Buy Qty TES Trades</td>
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<td>Trader Total Sell Qty TES Trades</td>
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<td>Member Total Instruments Sold per BU</td>
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</table>
# Text Report Structure

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</tbody>
</table>

## BU

<table>
<thead>
<tr>
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<th>BU Identifier Clearing Member CCP Clearing Member</th>
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<tr>
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</tr>
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<td>XXXXXXXXX</td>
<td>XX</td>
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</table>

## Trader

<table>
<thead>
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## Product

<table>
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<th>Instrument Mnemonic</th>
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<th>wknNo</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Instrument Name</td>
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<th>MIC Type</th>
<th>Event</th>
<th>Step</th>
<th>Deal</th>
<th>Parent Deal</th>
<th>Item</th>
<th>TradeNo</th>
<th>OrdrNo</th>
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</thead>
</table>


<p>| 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 |</p>
<table>
<thead>
<tr>
<th>Description</th>
<th>Value</th>
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<td>Member Total Instruments Bought per BU</td>
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<tr>
<td>Member Total Instruments Sold per BU</td>
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4.6.8 TC812 T7 Daily Prevented Self-Matches

Description
This report contains the prevented self matches during a trading day. The structure of this report is similar to TC810. The prevented self matches are identified by their transaction times. They are arranged by market participant, trader, product, simple instrument and sorted by transaction time.

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

```xml
<tc812>
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    <envText m/>
    <rptCod m/>
    <rptNam m/>
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    <membId o/>
    <membLglNam o/>
    <rptPrntEffDat m/>
    <rptPrntEffTim o/>
    <rptPrntRunDat m/>
  </rptHdr>
  <tc812Grp, repeated 0 ... variable times:>
    <tc812KeyGrp>
      <participantGrp>
        <participant m>Participant</participant>
        <partLngName m>Participant Long Name</partLngName>
      </participantGrp>
    </tc812KeyGrp>
    <tc812Grp1, repeated 1 ... variable times:>
      <tc812KeyGrp1>
        <businessUnitGrp>
          <businessUnit m>BU</businessUnit>
          <busUntLngName m>BU Long Name</busUntLngName>
        </businessUnitGrp>
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        <smpGroupName o>SMP Group Name</smpGroupName>
      </tc812KeyGrp1>
    </tc812Grp1>
    <tc812Grp2, repeated 1 ... variable times:>
      <tc812KeyGrp2>
        <...>
      </tc812KeyGrp2>
    </tc812Grp2>
  </tc812Grp>
</tc812>
```
user m Trader
tc812Grp3, repeated 1 ... variable times:
tc812KeyGrp3
  product m Product
tc812Grp4, repeated 1 ... variable times:
tc812KeyGrp4
  instrumentGrp1
    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
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

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#### Trader

<table>
<thead>
<tr>
<th>Product</th>
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<th>Product</th>
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<th>Instrument Mnemonic</th>
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<th>Sep Deleted Qty</th>
<th>Deleted Qty</th>
<th>Trade Prc</th>
<th>Typ</th>
<th>LimPrc</th>
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</thead>
<tbody>
<tr>
<td>xxxx</td>
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<th>TC</th>
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<tbody>
<tr>
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<td>XXX</td>
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<table>
<thead>
<tr>
<th>Total Buy Prevented Self-Matches</th>
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</table>

<table>
<thead>
<tr>
<th>Total Sell Prevented Self-Matches</th>
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</table>
4.6.9 TC910 T7 Daily Match Step Activity

Description

This report lists for each product and each instrument all match steps created during the day and provides the corresponding trade volume reporting. Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Match Step and Time.

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

This report is available only for cash markets.

Frequency

Daily.

Availability

This report is available for all members.

XML Report Structure

```
M/O   Text Report Heading

TC910
  rptHdr
    exchNam   m
    envText   m
    rptCod    m
    rptNam    m
    rptFlexKey o
    membId    o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m

TC910Grp, repeated 0 ... variable times:
  TC910KeyGrp
    instrumentGrp1
      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

TC910Rec, repeated 1 ... variable times:
  matchStep   m   MatchStep
  time18   m   Time
```
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<table>
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<th>Nb Sell</th>
<th>Quantity</th>
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<td>999999999.9999</td>
<td>9999.99999+</td>
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4.7 TD Trading Volumes And Performance

4.7.1 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
        td930KeyGrp, repeated 0 ... variable times:
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             secuPrvClsPrc o PPrce
             opnPrc o OpnPrc
             dlyHghPrc o DlyHghPrc
             dlyLowPrc o DlyLowPrc
             lstExchPrc o LastExchPrc
             dayTotVol o Volume
             mtdTotVol o MtdVol
             seriTrdTotQtyBst m DBstVol
```


<table>
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4.7.2 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

Description
This report describes the on-request strategy liquidity provisioning quality for the Strategy (Complex Instruments) Building Block (CBB) of a member comparing the number of strategy quote requests of the day to the number of quote request violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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<td>m</td>
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<td>m</td>
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<tr>
<td>rptPrtEffDat</td>
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</tr>
<tr>
<td>fulfilmentExplanation</td>
<td>m</td>
</tr>
</tbody>
</table>

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME
PACKAGE: XXXXX

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<tr>
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<th>INSTRUMENT MNEMONIC</th>
<th>FULFILLED</th>
<th>FULFILLMENT EXPLANATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>XX:XX:XXXXXXXXXXXX</td>
<td>XXX</td>
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</tbody>
</table>

Example:

<table>
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<th>PRODUCT</th>
<th>INSTRUMENT MNEMONIC</th>
<th>FULFILLED</th>
<th>FULFILLMENT EXPLANATION</th>
</tr>
</thead>
<tbody>
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<td>123</td>
<td>XXXXXXXXXX</td>
<td>XXX</td>
<td>X</td>
</tr>
</tbody>
</table>
4.7.3 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

```xml
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    <ExchNam/> m
    <EnvText/> m
    <RptCod/> m
    <RptNam/> m
    <RptPrntEffDat/> m
    <RptPrntRunDat/> m
  </RptHd>
  <Td948Grp repeat="0.." variable="true">
    <Td948KeyGrp>
      <MembExchIdCod/> m EXCHANGE MEMBER
      <MembExchIdNam/> m
      <RepPerFromDat/> o REPORTING PERIOD
      <RepPerToDat/> o
    </Td948KeyGrp>
    <Td948Grp1 repeat="0.." variable="true">
      <Td948KeyGrp1>
        <Product/> m PRODUCT ID
      </Td948KeyGrp1>
      <Td948Rec repeat="1.." variable="true">
        <BusinessDay/> m BUSINESS DAY
        <QuoReqTot/> o QUOTE REQUEST TOTAL
        <DayCutLim/> o DAY CUT LIMIT
        <GoodQuoReqResp/> o GOOD QUOTE REQ RESPINES
        <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
      </Td948Rec>
    </Td948Grp1>
  </Td948Grp>
</Td948>
```
### Text Report Structure

**EXCHANGE MEMBER:** MEMBER LONG NAME

**PRODUCT:** XXXX

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<th>QUOTE REQUESTS</th>
<th>CUT</th>
<th>QUOTE RESPONSES</th>
<th>QUOTE QUOTATIONS</th>
<th>QUOTE VIOLATIONS</th>
<th>QUOTE TOTAL</th>
<th>RESPONSES</th>
<th>PERCENT</th>
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</thead>
<tbody>
<tr>
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<td>99999</td>
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<td>9999999999</td>
<td>9999999999</td>
<td>999.99</td>
<td>9999999999</td>
<td>9999999999</td>
<td>9999999999</td>
</tr>
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</table>

===============================================================================================================

**TOTALS:** 99999 9999999999 9999999999 9999999999 999.99 9999999999 9999999999 9999999999 999.99

===============================================================================================================

**MONTHLY REQUIREMENT:** 99.99%

**FULFILLED:** XXX
4.7.4 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

```
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
            nbrExpPrToBeQuot 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
- SMC Requirement

### smcCovrdTime
- SMC Covered Time

### smcDayFulfInd
- SMC per day fulfilled

### sumSmcTime
- TOTALS

### sumSmcAccumTime
- TOTALS

### sumSmcReqTime
- TOTALS

### sumSmcCovrdTime
- TOTALS

### sumSmcDayFulfInd
- TOTALS

### minimumSmcDuration
- MTD REQUIREMENT

### requiredSumSmcCovrdTime
- MTD REQUIREMENT

### minimumSmcDurationFulfInd
- FULFILLED

### fullSmcCovrdTimeFulfInd
- FULFILLED

## Text Report Structure

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<table>
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<th>SMC MTD Fulfilled</th>
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<th>SMC Requirement</th>
<th>SMC Covered Time</th>
<th>SMC per day fulfilled</th>
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</table>
4.7.5 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

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<tr>
<td>rptNam</td>
<td>m</td>
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<tr>
<td>membClgIdNam</td>
<td>m</td>
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<tr>
<td>td955KeyGrp1</td>
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<td>o</td>
</tr>
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<td>nbrEqtOptToBeQuot</td>
<td>o</td>
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<td>o</td>
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<td>o</td>
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<td>o</td>
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<tr>
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<td>SIZE CLASS</td>
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</tr>
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<td>quoReqViolPct</td>
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</tr>
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<td>EnLight fulf</td>
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<td></td>
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<td>sumReqTim</td>
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<td>sumSpreadCovTim</td>
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<td>sumSizeCovTim</td>
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| QUOTED: |                                      |                                       |
|---------|                                      |                                       |

| MONTHLY: |                                      |                                       |
|---------|                                      |                                       |

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| FULFILLED: |                                      |                                       |
|-----------|                                      |                                       |

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<tr>
<th>PRODUCT</th>
<th>EXPIRATIONS TO BE QUOTED</th>
<th>STRIKES TO BE QUOTED</th>
<th>COVERAGE REQUIREMENT</th>
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<th>requirement</th>
<th>basicCoverage</th>
<th>qrViol%</th>
<th>sprdCovrdTime</th>
<th>sizeCovrdTime</th>
<th>Strategy viol. Pct</th>
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</thead>
<tbody>
<tr>
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<thead>
<tr>
<th>Valid Strat RFQs EnLight fulf</th>
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<tbody>
<tr>
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<table>
<thead>
<tr>
<th>TOTALS</th>
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</thead>
<tbody>
<tr>
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| FULFILLED: |                                      |                                       |
|-----------|                                      |                                       |

| MONTHLY |                                      |                                       |
|---------|                                      |                                       |

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<tr>
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<tbody>
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</table>

| FULFILLED: |                                      |                                       |
|-----------|                                      |                                       |

<table>
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<tr>
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<th>XXXX</th>
<th>XXXX</th>
<th>XXXX</th>
<th>XXXX</th>
<th>XXXX</th>
</tr>
</thead>
</table>
4.7.6 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.

Frequency
Daily.

Availability
This report is available only for derivative markets.

XML Report Structure

```
M/O      | Text Report Heading
---------|----------------------
xml      | td956                
         | rptHd                
         | exchNam              m
         | envText              m
         | rptCod               m
         | rptNam               m
         | rptPrtEffDat         m
         | rptPrtRunDat         m
         | td956Grp             
         | td956KeyGrp          
         | membExchIdCod        m
         | membExchIdNam        m
         | membClgIdCod         m
         | membClgIdNam         m
         | td956Grp1            
         | td956KeyGrp1         
         | product              m
         | covReq               o
         | expToBeQuot          o
         | nbrExrPrcToBeQuot    o
         | nbrTolViolDays       o
         | reqMthVol            o
         | spreadClass          o
         | sizeClass            o
         | sumProdTim           o
         | sumAccumTim          o
         | sumReqTim            o
```

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  
**SPREAD CLASS:** 9999999999999999  
**SIZE CLASS:** 9999999999999999  

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<tr>
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<th>PROD.TIME</th>
<th>ACCUM.TIME</th>
<th>REQUIREMENT</th>
<th>COVERED TIME</th>
<th>VIOLATION</th>
<th>VOLUME QR VIOL.PERC.</th>
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**MONTHLY REQUIREMENT:**  

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</table>

**FULFILLED:** XXX XXX XXX XXX
4.7.7 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

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<tr>
<td>rptPrmtEffDat</td>
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<td>nbrEqtOptToBeQuot</td>
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<td>o  MONTHLY PACKAGE REQUIREMENT</td>
</tr>
<tr>
<td>mthPackReqEqt</td>
<td>o  MONTHLY PACKAGE REQUIREMENT</td>
</tr>
<tr>
<td>fullPackIdxInd</td>
<td>o  FULFILLED</td>
</tr>
<tr>
<td>fullPackEqtInd</td>
<td>o  FULFILLED</td>
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</tbody>
</table>
td957Grp2, repeated 1 ... variable times:

<table>
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<tr>
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<th>Type</th>
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</thead>
<tbody>
<tr>
<td>td957KeyGrp2</td>
<td></td>
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<tr>
<td>product</td>
<td>m</td>
</tr>
<tr>
<td>covReq</td>
<td>o</td>
</tr>
<tr>
<td>expToBeQuot</td>
<td>o</td>
</tr>
<tr>
<td>nbrExrPrctoBeQuot</td>
<td>o</td>
</tr>
<tr>
<td>nbrTolViolDays</td>
<td>o</td>
</tr>
<tr>
<td>reqMthVol</td>
<td>o</td>
</tr>
<tr>
<td>spreadClass</td>
<td>o</td>
</tr>
<tr>
<td>sizeClass</td>
<td>o</td>
</tr>
<tr>
<td>sumProdTim</td>
<td>o</td>
</tr>
<tr>
<td>sumAccumTim</td>
<td>o</td>
</tr>
<tr>
<td>sumReqTim</td>
<td>o</td>
</tr>
<tr>
<td>sumCovTim</td>
<td>o</td>
</tr>
<tr>
<td>sumViol</td>
<td>o</td>
</tr>
<tr>
<td>sumProdVolM</td>
<td>o</td>
</tr>
<tr>
<td>totQuoReqViolPct</td>
<td>o</td>
</tr>
<tr>
<td>mthReqCovTim</td>
<td>o</td>
</tr>
<tr>
<td>mthReqViol</td>
<td>o</td>
</tr>
<tr>
<td>mthReqVol</td>
<td>o</td>
</tr>
<tr>
<td>mthReqQuoReqViolPct</td>
<td>o</td>
</tr>
<tr>
<td>fullCovTimInd</td>
<td>o</td>
</tr>
<tr>
<td>fullViolInd</td>
<td>o</td>
</tr>
<tr>
<td>fullVolInd</td>
<td>o</td>
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<td>fullQuoReqViolPct</td>
<td>o</td>
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</table>

td957Rec, repeated 1 ... variable times:

<table>
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<tbody>
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<td>o</td>
</tr>
<tr>
<td>prodTim</td>
<td>o</td>
</tr>
<tr>
<td>accumTim</td>
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<td>reqTim</td>
<td>o</td>
</tr>
<tr>
<td>covTim</td>
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<td>violInd</td>
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<tr>
<td>prodVolM</td>
<td>o</td>
</tr>
<tr>
<td>quoReqViolPct</td>
<td>o</td>
</tr>
</tbody>
</table>
### Text Report Structure

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

<table>
<thead>
<tr>
<th>PACKAGE</th>
<th>XXXX</th>
<th>NUMBER OF INDEX OPTIONS TO BE QUOTED: 99999</th>
<th>NUMBER OF EQUITY OPTIONS TO BE QUOTED: 99999</th>
</tr>
</thead>
</table>

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     SPREAD CLASS: 9999999999999999
SIZE CLASS: 9999999999999999

<table>
<thead>
<tr>
<th>DAY</th>
<th>PROD.TIME</th>
<th>ACCUM.TIME</th>
<th>REQUIREMENT</th>
<th>COVERED TIME</th>
<th>VIOLATION</th>
<th>VOLUME OR VIOL.PERC.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

MONTHLY                                                              >=        <=         >=           <=

REQUIREMENT:                                              9999:59:59.99     99999      99999      999.99%
FULFILLED:                                                          XXX       XXX         XXX         XXX
4.7.8 TD961 Daily Eurex EnLight LP Performance

Description  This daily report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers). The report lists all products available for Eurex EnLight. For one trading day, it outlines the total valid RFQs received in the market, the total number of RFQs received by the Liquidity Provider, the daily cutoff limit (the maximum number of RFQs per day that must be answered) and the valid RFQs received for the Liquidity Provider. It also shows the number of valid good quote 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

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<th>Text Report Heading</th>
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</tr>
<tr>
<td>rptHd</td>
<td></td>
</tr>
<tr>
<td>exchNam</td>
<td>m</td>
</tr>
<tr>
<td>envText</td>
<td>m</td>
</tr>
<tr>
<td>rptCod</td>
<td>m</td>
</tr>
<tr>
<td>rptNam</td>
<td>m</td>
</tr>
<tr>
<td>rptPrntEffDat</td>
<td>m</td>
</tr>
<tr>
<td>rptPrntRunDat</td>
<td>m</td>
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<td>m</td>
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<td></td>
</tr>
<tr>
<td>product</td>
<td>m PRODUCT</td>
</tr>
<tr>
<td>enlDayVldRfqMkt</td>
<td>o Valid RFQs total market</td>
</tr>
<tr>
<td>enlDayRfqLp</td>
<td>o RFQs to LP</td>
</tr>
<tr>
<td>enlDayCutLimitLp</td>
<td>o Day cut limit Liq Provider</td>
</tr>
<tr>
<td>enlDayVldRfqLp</td>
<td>o Valid RFQs to LP</td>
</tr>
<tr>
<td>enlDayVldRfqResponses</td>
<td>o Valid good RFQ Resp.</td>
</tr>
</tbody>
</table>
### Text Report Structure

<table>
<thead>
<tr>
<th>EXCHANGE MBR</th>
<th>CLEARING MBR</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXX</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>XXXXXXXX</th>
<th>99999</th>
<th>99999</th>
<th>999</th>
<th>99999</th>
<th>99999</th>
</tr>
</thead>
</table>
4.7.9 TD962 MTD Eurex EnLight LP Performance

Description

This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers).

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

This report is available only for derivative markets.

Frequency

Daily.

Availability

This report is available for all members.

XML Report Structure

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

<table>
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</tr>
</thead>
<tbody>
<tr>
<td>REPORTING PERIOD</td>
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<td>XXXX</td>
</tr>
<tr>
<td>31-12-09</td>
<td>31-12-09</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>PRODUCT</th>
<th>Valid RFQs total market MTD cut limit total market Valid RFQs to LP MTD cut limit Liq Provider Valid good RFQ Resp. MTD Violation Percent MTD EnLight fulfilled</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXX</td>
<td>99999</td>
</tr>
<tr>
<td>999.99 XXX</td>
<td></td>
</tr>
</tbody>
</table>
4.7.10 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
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<td></td>
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<tr>
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<td>rptHd</td>
</tr>
<tr>
<td></td>
<td>exchNam             m</td>
</tr>
<tr>
<td></td>
<td>envText             m</td>
</tr>
<tr>
<td></td>
<td>rptCod              m</td>
</tr>
<tr>
<td></td>
<td>rptNam              m</td>
</tr>
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<td></td>
<td>td963KeyGrp</td>
</tr>
<tr>
<td></td>
<td>membExchIdCod       m</td>
</tr>
<tr>
<td></td>
<td>membExchIdNam       m</td>
</tr>
<tr>
<td>td963Rec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>product             o</td>
</tr>
<tr>
<td></td>
<td>time18              m</td>
</tr>
<tr>
<td></td>
<td>instrumentMnemonic  o</td>
</tr>
<tr>
<td></td>
<td>instrumentType      m</td>
</tr>
<tr>
<td>td963instrumentLegGrp, repeated 0 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>instrumentMnemonic  o</td>
</tr>
<tr>
<td></td>
<td>enlRfqVal           o</td>
</tr>
<tr>
<td></td>
<td>enlInstrFulfInd     o</td>
</tr>
</tbody>
</table>
### Text Report Structure

**EXCHANGE MBR**

```
------------ --------------------------------------------------
 XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

PRODUCT   TIME                Instrument Mnemonic   InstType
------------ ------------------ ---------------------------------------- --------
XXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX
```

Leg Mnemonic

```
----------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
---
ENLIGHT RFQ VALIDITY XXX
---
ENLIGHT FULFILLMENT INDICATOR XXX
```
4.7.11 TD964 MTD Eurex EnLight Performance

Description

This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers) for each trading day of the month.

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

This report is available only for derivative markets.

Frequency

Daily.

Availability

This report is available for all members.

XML Report Structure

```
TD964
  RptHd
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptPmtEffDat m
    rptPmtRunDat m
  TD964Grp, repeated 0 ... variable times:
    TD964KeyGrp1
      membExchIdCod m EXCHANGE MBR
      membExchIdNam m
      membClgIdCod m CLEARING MBR
      membClgIdNam m
      repPerFromDat o REPORTING PERIOD
      repPerToDat o
      totTrdDays m Trading Days in Month
      mtdDays m Trading Days MTD
      TD964Grp2, repeated 1 ... variable times:
        TD964KeyGrp2
          product o PRODUCT
          enlFulfInd o EnLight Building Block MTD fulfilled
```

enlMinVldRfqMkt  ○  Minimum valid RFQ per month per total market
enlMinVldRfqLp  ○  Minimum valid RFQ per month per LP
enlDayCutLimitLp  ○  Maximum valid RFQ per day per LP

\texttt{td964Reg}, repeated 1 ... variable times:

- factDat  ○  Day
- enlDayVldRfqMkt  ○  Valid RFQs total market
- enlMtdVldRfqMkt  ○  Cumul. Valid RFQs total market
- enlMtdCutLimitMkt  ○  Min RFQs total market
- enlCutLimitMktInd  ○  Too few RFQs total market
- enlDayUnadjVldRfqLp  ○  Valid RFQs to LP
- enlDayVldRfqLp  ○  Adjust. Valid RFQs to LP
- enlMtdVldRfqLp  ○  MTD Adjust. Valid RFQs to LP
- enlMtdCutLimitLp  ○  Min RFQs LP
- enlCutLimitLpInd  ○  Too few RFQs LP
- enlDayVldRfqResponses  ○  Valid Good RFQ Resp.
- enlMtdVldRfqResponses  ○  MTD Valid Good RFQ Resp.
- enlViolPct  ○  Violation Percent
- enlRespRateInd  ○  Resp. Rate fulfilled

**Text Report Structure**

<table>
<thead>
<tr>
<th>EXCHANGE MBR</th>
<th>CLEARING MBR</th>
</tr>
</thead>
<tbody>
<tr>
<td>REPORTING PERIOD</td>
<td>Trading Days in Month</td>
</tr>
<tr>
<td>--------------</td>
<td>---------------------</td>
</tr>
<tr>
<td>XXXX</td>
<td>XXXXXXXX</td>
</tr>
<tr>
<td>31-12-09</td>
<td>31-12-09</td>
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</tbody>
</table>

<table>
<thead>
<tr>
<th>PRODUCT</th>
<th>EnLight Building Block MTD fulfilled Minimum valid RFQ per month per total market Minimum valid RFQ per month per LP</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Maximum valid RFQ per day per LP</td>
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<tr>
<td>XXXXXXXX</td>
<td>XXX</td>
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</table>

<table>
<thead>
<tr>
<th>Day</th>
<th>Valid RFQs total market Cumul. Valid RFQs total market Min RFQs total market Too few RFQs total market Valid RFQs to LP Adjust. Valid RFQs to LP MTD Adjust. Valid RFQs to LP Min RFQs LP Too few RFQs LP Valid Good RFQ Resp. MTD Valid Good RFQ Resp. Violation Percent Resp. Rate fulfilled</th>
</tr>
</thead>
<tbody>
<tr>
<td>31-12-09</td>
<td>99999 99999 999.9999 XXX 99999 99999 999.99 999 999.99 XXX</td>
</tr>
</tbody>
</table>
4.7.12 TD965 Specialist State Change

Description
This report serves as a log report for all instrument state changes of Specialists within T7 Boerse Frankfurt. It lists all instrument state changes performed by a specialist. All entries are sorted by ISIN and time.

This report is available only for cash markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

```
TD965
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m
  td965Grp, repeated 0 ... variable times:
    td965Grp1
      td965KeyGrp1
        participantGrp
          participant m Participant
            partLngName m Participant Long Name
        businessUnitGrp
          businessUnit m BU
            busUntLngName m BU Long Name
            businessUnitId m BU Identifier
        td965Grp2, repeated 1 ... variable times:
          td965KeyGrp2
            partSubGrpCod m Subgroup
        td965Grp3, repeated 1 ... variable times:
          td965KeyGrp3
            instTitl
              instrumentMnemonic o Instrument
```
### Text Report Structure

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<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
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</thead>
<tbody>
<tr>
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<td>XXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td></td>
<td></td>
<td>999999</td>
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</table>

<table>
<thead>
<tr>
<th>Subgroup</th>
<th>Instrument</th>
<th>Curr</th>
<th>Time</th>
<th>State</th>
<th>Submitter</th>
</tr>
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<tbody>
<tr>
<td>XXX</td>
<td>XXXXXXXX</td>
<td>XXXX</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

```bash
instNam o
wknNo o
isinCod m
currTypCod m Curr
td965Rec, repeated 1 ... variable times:
instrChgTim m Time
instState m State
membExcIdCodSubm m Submitter
```
4.7.13  TD981 Special Market Making Report

Description  This daily report contains the special quotation requirements that will be activated once circumstances require so. This report has no effect on any Eurex fees nor Eurex incentives granted to Market Makers or Liquidity Provider schemes. Once an according scheme is activated, it can be used by the Market Maker to demonstrate the fulfilment of Market Maker obligations to any third party, e.g. a Competent Authority.

This report is available only for derivative markets.

Frequency  Daily.

Availability  This report is available for all members.

<table>
<thead>
<tr>
<th>XML Report Structure</th>
<th>M/O</th>
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<td></td>
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<td>rptPrtEffDat</td>
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<td>m</td>
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</tr>
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<td></td>
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<td>m</td>
<td></td>
</tr>
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<td></td>
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<td>o</td>
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<tr>
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<td>o</td>
<td>Strikes to be Quoted</td>
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<td>o</td>
<td>Coverage Requirement</td>
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<td>Size Class</td>
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<td></td>
</tr>
<tr>
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<td>o</td>
<td>Day</td>
</tr>
<tr>
<td>prodTim</td>
<td>o</td>
<td>ProdTime</td>
</tr>
<tr>
<td>accumTim</td>
<td>o</td>
<td>AccumulTime</td>
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<tr>
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<td>o</td>
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<td>BasicCoverage</td>
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<th>Coverage Requirement</th>
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4.7.14 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.

Availability This report is available for all members.

XML Report Structure

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<td>m</td>
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<td>m</td>
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<td>m</td>
</tr>
<tr>
<td>rptNam</td>
<td>m</td>
</tr>
<tr>
<td>rptPrtEffDat</td>
<td>m</td>
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<td>o</td>
</tr>
<tr>
<td>prodTim</td>
<td>o PROD.TIME</td>
</tr>
<tr>
<td>accumTim</td>
<td>o ACCUMULTIME</td>
</tr>
<tr>
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<td>o REQUIREMENT</td>
</tr>
<tr>
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<td>o COVERED TIME</td>
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<tr>
<td>violInd</td>
<td>o VIOLATION</td>
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</table>
### covTimPercent
- COVERED TIME (in %)

### sumProdTim
- TOTALS

### sumAccumTim
- TOTALS

### sumReqTim
- TOTALS

### sumCovTim
- TOTALS

### sumViol
- TOTALS

### sumCovTimPercent
- TOTALS

### mthReqCovTim
- MONTHLY REQUIREMENT

### disclaimer
- 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

<table>
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<tr>
<th>DAY</th>
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<th>ACCUM. TIME</th>
<th>REQUIREMENT</th>
<th>COVERED TIME</th>
<th>VIOLATION</th>
<th>COVERED TIME (in %)</th>
</tr>
</thead>
</table>

**TOTALS:** 9999:59:59.99  
**MONTHLY REQUIREMENT:** 9999:59:59.99  

**DISCLAIMER:**

xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx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4.7.15 TD983 Regulatory Market Making MTD

**Description**
This MTD report displays the fulfilment of the Regulatory Market Maker requirements according to MiFID2 / Commission Delegated Regulation(EU) 2017/578 (CDR).

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

This report is available only for derivative markets.

**Frequency**
Daily.

**Availability**
This report is available for all members.

### XML Report Structure

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<tr>
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<td>o</td>
<td>Spread Class Regular</td>
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spreadClassRmmThx  o  Spread Class during Thx
         td983Rec, repeated 1 ... variable times:
                factDat  o  Day
                noRmmInstrumentsFulfilled  o  Number of Instruments Fulfilled
                noRmmMtdDaysFulfilled  o  MTD Days Fulfilled
                rmmMtdFulfilmentPct  o  MTD Fulfilment (%)

**Text Report Structure**

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<tr>
<td>MTD</td>
<td>Trading Days MTD</td>
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<tr>
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<td>Half Of Trading Days MTD</td>
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<table>
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<th>Number of Instruments Fulfilled</th>
<th>MTD Days Fulfilled</th>
<th>MTD Fulfilment (%)</th>
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</tbody>
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4.8 TE Transactions Derivative Markets

4.8.1 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

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xml_report
  te535
    rptHdr
      exchNam
      envText
      rptCod
      rptNam
      rptFlexKey
      membId
      membLglnam
      rptPrntEffDat
      rptPrntEffTim
      rptPrntRunDat
    te535Grp, repeated 0 ... variable times:
      te535KeyGrp
        participantGrp
          participant
          partLglnam
        te535Grp1, repeated 1 ... variable times:
          te535KeyGrp1
            businessUnitGrp
              businessUnit
              busUntLglnam
              businessUnitId
```

M/O Text Report Heading

```
M/O Text Report Heading
```
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**

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<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>Trader</th>
<th>Type</th>
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<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
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<table>
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<th>isinCod</th>
<th>wknNo</th>
<th>Instrument Name</th>
<th>Time</th>
<th>B/S</th>
<th>Quantity</th>
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</table>

---
4.8.2 TE540 Daily Order Maintenance

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

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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    <envText m/>
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    <rptPrntEffTim o/>
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  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 (XML only)
    exchangeOrderId o (XML only)
    clientIdentifier o (XML only)
    investIdentifier o (XML only)
    investQualifier o (XML only)
    execIdentifier o (XML only)
    execQualifier o (XML only)
    liqProvActivity o (XML only)
    riskReduction o (XML only)
    regOrderEvent o (XML only)
    activity m (XML only)
    reason m (XML only)
    buyCod o (XML only)
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    ordrQty o (XML only)
    limOrdrPrc o (XML only)
    stopPrice o (XML only)
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    execPrc o (XML only)
    triggered o (XML only)
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    entryTime o (XML only)
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    priorityTime o (XML only)
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opnClsCod  o
leg8Grp
account  o  Leg 8
opnClsCod  o
leg9Grp
account  o  Leg 9
opnClsCod  o
leg10Grp
account  o  Leg 10
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leg11Grp
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leg12Grp
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leg17Grp
account  o  Leg 17
opnClsCod  o
leg18Grp
account  o  Leg 18
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leg19Grp
account  o  Leg 19
opnClsCod  o
Text Report Structure

This report is available only in XML format.

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4.8.3 **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**

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        <rptPrntEffTim> o </rptPrntEffTim>
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```
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 o Initiator
tesInitiatorUser o User
isBroker o B
isDisclosed o D
isOnBook o OnBook
skipMinLotSizeVal o Skip Min Lot Size Val
tesDescription o Description
eexecPrc o Price
closTime o Clos Time
entryTime m Entry Time
execTime o Exec Time
basketId o Basket ID
eventId o Neg Ev ID
anonymFlag o Anonymous Flag
revInitTime o RevInitTime
revReason o RevReason
dealIdGrp, repeated 0 ... variable times:
dealId o Deal ID
onBehalfGrp, repeated 0 ... 1 times:

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

legPriceGrp, repeated 0 ... variable times:

- instrumentId m Instrument Id
- instrumentMnemonic o Instrument Mnemonic
- legexecPrc m Prc
- legExecQty o Qty

extReferenceGrp, repeated 0 ... 1 times:

- efpiReferenceGrp, repeated 0 ... 1 times:
  - isinCod m SecurityID
  - nomVal m Nominal
  - mrttyDat o Mrtty Date
  - secuShrtNam o Security Name
  - couponRat o Coupon Rate
  - cshPrcConv o CshPrc
  - couponFraq o Coupon Frq
  - settlDat o Settl Date
  - settlInst o SI
  - hdgTyp m Hdg
  - currTypCod o Curr

- efsReferenceGrp, repeated 0 ... 1 times:
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  - nomVal m Nominal
  - settlInst o SI
  - hdgTyp m Hdg
  - currTypCod o Curr

- efsReferenceGrp, repeated 0 ... 1 times:
settlInst                  o      SI
hdgTyp                    m      Hdg
currTypCod                o      Curr
volaReferenceGrp, repeated 0 ... 1 times:
   OptionsContract
      product                  m      Product
      instrumentId            m      Instrument Id
      instrumentMnemonic      o      Instrument Mnemonic
      optTrnIdNo               m      TrnNo
      optUsedQty              o      UsedQty
tamReferenceGrp, repeated 0 ... 1 times:
   customUnderlyingPrice    m      Cust Under Prc
sideGrp, repeated 1 ... variable times:
   sideId                   m      Side ID
   execQty                  m      Size
   buyCod                   m      B/S
   sideBU                   o      Bus Unit
   sideTrader               o      Trader
   sideStatus               m      Sts
   approvalTime             o      Appr Time
   revAppTime               o      RevAppTime
tes545SideClearingInfo, repeated 0 ... 1 times:
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   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
dmaFlg                    o      DMA Flag
   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
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4.8.4 TE546 Daily Basket TES Maintenance

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

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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    <rptPrntRunDat m />
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    </te546KeyGrp1>
  </te546Grp>
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bucket             o       Bucket
basketProfile      o       Profile
basketMonth        o       Mon
basketYear         o       Year
t546Rec, repeated 1 ... variable times:
time18             m       Time
basketOperationType m       Oper Type
basketAmendmentCounter m     AmCt
basketActivity      m       Act
closTime           o       Clos Time
entryTime          m       Entry Time
execTime           o       Exec Time
basketPrc           o       Price

basketInitiatorGrp
    basketInitiatingBU  m       Initiator
    basketInitiatingUser m       User
    isBroker           o       B
    basketDescription  o       Description

basketSideGrp, repeated 1 ... 2 times:
    buyCod             m       B/S
    sideBU             m       Bus Unit
    sideTrader         m       Trader
    sideRefId          o       Reference Id
    sideStatus         m       Sts
    approvalTime       o       Appr Time

basketComponentGrp, repeated 1 ... variable times:
    effectOnBasket     o       A/R

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
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X  XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXXX       XXXXXXX XXXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX  
XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
4.8.5 TE547 TES Late Approval Report

Description
For each exchange member, this report lists the approval times of delayed approved trades using the T7 Entry Service (TES) for simple, complex and flexible instruments. A TES approval is delayed, when the duration between submission and approval of the TES trade is longer than a pre-defined time frame (for further information see Part 4.4 of the Conditions of Trading at Eurex Deutschland).

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

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    <rptNam> m
    <rptFlexKey> o
    <membId> o
    <membLglNam> o
    <rptPrntEffDat> m
    <rptPrntEffTim> o
    <rptPrntRunDat> m
  </rptHdr>
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    <te547KeyGrp1*, repeated 1 ... variable times:>
      <instrumentGrp>
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        <instrumentType> m InstType
        <instrumentId> m Instrument Id
        <instrumentMnemonic> o Instrument Mnemonic
        <isinCod> o isinCod
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4.8.6 TE548 Daily Compression Maintenance

Description
This report outlines the details of all the compression runs performed on this trading date by the compression service provider. The report shows for each compression run the maintenance activity done by the compression service provider along with the status of the related TES trades and TES trade sides. This report is generated for the Business Unit which is acting as the compression service provider.

This report is available only for derivative markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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M/O | Text Report Heading
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te548                         | M/O  Text Report Heading
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|   | exchNam m
|   | envText m
|   | rptCod m
|   | rptNam m
|   | rptFlexKey o
|   | membId o
|   | membLglNam o
|   | rptPrtEffDat m
|   | rptPrtEffTim o
|   | rptPrtRunDat m

   | te548Grp, repeated 0 ... variable times:
   |  te548KeyGrp
|     | participantGrp
|     | participant m Participant
|     | partLngName m Participant Long Name

   | te548Grp1, repeated 1 ... variable times:
   |  te548KeyGrp1
|     | businessUnitGrp
|     | businessUnit m BU
|     | busUntLngName m BU Long Name
|     | businessUnitId m BU Identifier

   | te548Grp2, repeated 1 ... variable times:
   |  te548KeyGrp2
|     | product m Product

   | te548Grp3, repeated 1 ... variable times:
```

te548KeyGrp3
  compressionRunId m RunId

te548Grp4, repeated 0 ... variable times:
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    instrumentId o Instrument Id
    instrumentMnemonic o Instrument Mnemonic
    isinCod o IsinCod
    wknNo o WknNo
    instNam o Instrument Name
    compRunStatus m CompSts
    compTime m CompTime

te548Rec, repeated 0 ... variable times:
  time18 o Time
  tesId o TES ID
  tesType o Type
  execPrc o Price
  execTime o Exec Time

  compSideGrp, repeated 0 ... variable times:
    sideId o Side ID
    execQty o Size
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    sideBU o Bus Unit
    sideTrader o Trader
    sideStatus o Sts
    approvalTime o Appr Time
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4.8.7 TE550 Open Order Detail

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

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

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    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
  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 OrderLimit
  stopPrice o TrgPrc
  execQty o ExecQty
  triggered o Trg
  tradingRestriction o Res
  entryDate m Entry Date
  entryTime m Entry Time
  priorityDate m Priority Date
  priorityTime m Priority Time
  timeValidity m Exp
  expiryDate o Expiry Date
  clientRef o ClientRef
  tradingCapacity m TC
  matchInstCrossId o SMP-ID
  dmaFlg o DMA

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  opnClsCod o

leg13Grp
  account o Leg 13
  opnClsCod o

leg14Grp
  account o Leg 14
  opnClsCod o

leg15Grp
  account o Leg 15
  opnClsCod o

leg16Grp
  account o Leg 16
  opnClsCod o

leg17Grp
  account o Leg 17
  opnClsCod o

leg18Grp
  account o Leg 18
  opnClsCod o

leg19Grp
  account o Leg 19
  opnClsCod o

leg20Grp
  account o Leg 20
  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

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4.8.8 **TE590 CLIP Trading Indication**

**Description**
For each market participant and for each exchange, this report lists all trading indications entered, traded and abandoned during the day resulting from the Client Liquidity Improvement Process (CLIP). This report is split per business unit and trader, and sorted by per product, instrument type, instrument and CLIP trading indication ID.

This report is available only for derivative markets.

**Frequency**
Daily.

**Availability**
This report is available for all members.

**XML Report Structure**

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    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
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    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
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      freeText3 o Text 3
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opnClsCod o
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  account o Leg 16
opnClsCod o
leg17Grp
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leg19Grp
  account o Leg 19
opnClsCod o
leg20Grp
  account o Leg 20
opnClsCod o
oBOGrp, repeated 0 ... 1 times:
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  busUntLngName o BU Long Name
  enteringUser o Trader Obo
  regOrderEvent o Reg Order Event
  reason o Reas
bilateralTradingIndicationGrp, repeated 0 ... 1 times:
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  arrangementId o Arrangement ID
  counterpartyBrokerBU o CtptyBrokerBU
  counterpartyBrokerUser o CtptyBrokerUser
agreedTradingGrp
  agreedClientSide m Agreed Side
  agreedPrice m Agreed Prc
  agreedQuantity m Agreed Qty
announcementGrp
  publishSide m PubSide
  publishPrice m PubPrc
  publishQtyFlg m PubQty
matchEventGrp, repeated 0 ... 1 times:
  matchEvent o Match Event
marketDataGrp, repeated 0 ... 1 times:
  bidPrc o BidPrc
  askPrc o AskPrc

matchStepGrp, repeated 0 ... variable times:
  matchStep o MatchStep
  incomingOrderIndicator o IncOrdInd
  openQuantity o OpenQty
  execQty o ExecQty
  execPrc o ExecPrc
  sumStepTotExecQty o StepExecQty
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4.8.9 TE600 Eurex EnLight Maintenance

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

For the requester following details are present:
. All the details of the Negotiation Event.
. Quotes sent by all the respondents to the Eurex EnLight.
. All the Deals generated on Eurex EnLight including the Top of Book information.

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

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

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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

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**te600KeyGrp2**

- **user**  
  m  User

**te600Grp3**, repeated 1 ... variable times:

**te600KeyGrp3**

- **product**  
  m  Product

**te600Grp4**, repeated 1 ... variable times:

**te600KeyGrp4**

- **eventId**  
  m  Negotiation Event ID
- **workFlowTyp**  
  m  WorkFlowTyp
- **anonymFlag**  
  o  Anonymous Flag
- **aggTrades**  
  o  AllowAggregation

**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
- **eventExpiryTime**  
  o  Negotiation Event Expiry Time
- **timeToTransfer**  
  o  Time to Transfer

**requesterGrp**, repeated 0 ... 1 times:

- **requesterOwnerBU**  
  o  Event Owning BU
- **requesterOwnerUser**  
  o  Event Owning User
- **requesterEnteringUser**  
  o  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

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underlyingPrice o  Underlying Price
basisBid o  Basis Bid Price
basisAsk o  Basis Ask Price
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  prc  o  Price
  qty  o  Quantity
sideClearingInfo, repeated 0 ... 1 times:
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  investQualifier o  Invest Qualifier
  execIdentifier o  Exec Identifier
  execQualifier o  Exec Qualifier
  liqProvActivity o  LiqProvActivity
  riskReduction o  CommHedgFlg
  regOrderEvent o  RegOrderEvent
dmaFlg o  DMA Flag
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
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### June 2021

#### Event Free Text

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BU Respondent User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Negotiated Qty Show Buy Side User Information Show Last Deal Infor on Closure Anonymous User ID

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<th>Show Side</th>
<th>Show Price</th>
<th>Show Last Negotiated Price</th>
<th>Show Last Negotiated Qty</th>
<th>Show Buy Side User Information</th>
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```
Quote ID | PullInTime
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```
BU Respondent User Respondent Entering User Anonymous User ID
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#### Underlying Delta Underlying Price Basis Bid Price Basis Ask Price

```
Underlying Delta | Underlying Price | Basis Bid Price | Basis Ask Price |
-----------------|-----------------|-----------------|-----------------|
999.99999+ | 9999.99999+ | 9999.99999+ | 9999.99999+ |
```

#### B/S Price Quantity

```
B/S | Price | Quantity
----|-------|---------
XXX | 9999.99999+ | 999999999.9999 |
```

#### Client Identifier

```
Client Identifier | Invest Identifier | Invest Qualifier | Exec Identifier | Exec Qualifier | LitProvActivity | CommHedgFlg | RegOrderEvent | DMA Flag | OC | AC | Flex Account Info | TC | Take Up Mbr OrgFirm Beneficia C | Compliance Info | OCC Text 1 | Text 2 | Text 3
-----------------|-------------------|-----------------|----------------|----------------|----------------|-------------|--------------|---------|----|----|-------------------|-----|------------------|----------------|----------|-------|--------|
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#### Deal Details

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Deal ID | Deal Report ID | Deal Deal Cancel Status D
--------|----------------|-----------------------------
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Leg ID

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4.8.10  TE610 Eurex EnLight Best Execution Summary

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

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

XML Report Structure

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dealId m Deal ID
t610Rec, repeated 1 ... variable times:
item m Item
dealTime o Deal Creation Time
dealUpdateTime o Deal Update Time
dealStatus m Deal
dealCancelStatus o Deal Cancel Status
isDisclosed o D
eventId m Negotiation Event ID
workFlowTyp m WorkFlowTyp
anonymFlag o Anonymous Flag
instrumentId o Instrument ID
instrumentMnemonic o Instrument Mnemonic
instrumentType o InstType
instrumentSubType o SubType
respondentGrp, repeated 0 ... variable times:
respondentOwnerBU o BU Respondent
respondentOwnerUser o User Respondent
respondentEnteringUser o Entering User
anonymousUserId o Anonymous User ID
respondentsQuoting o Respondents Quoting
requesterGrp, repeated 0 ... 1 times:
requesterOwnerBU o Event Owning BU
requesterOwnerUser o Event Owning User
requesterEnteringUser o Entering User
eventType o Negotiation Event Type
eventSide o Negotiation Event Side
dealPrc o Price
dealQty o Quantity
dealFreeText1 o Deal Free Text1
sideClearingInfo, repeated 0 ... 1 times:
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execIdentifier o Exec Identifier
execQualifier o Exec Qualifier
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**Trader**

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**Number of Legs**

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**Reference Price Underlying Delta Underlying Effective Delta Underlying Quantity Option Quantity**

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**Show Quantity Show Side Update Time Quote ID**

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**Underlying Delta Underlying Price**

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4.8.11 TE810 T7 Daily Trade Confirmation

Description

This report contains an inventory of all T7 on-exchange and TES trades executed for a market participant during a trading day. Identified by their T7 deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time.

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

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

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
rptPntEffDat m
rptPntEffTim o
rptPntRunDat m
te810Grp, repeated 0 ... variable times:

te810KeyGrp

participantGrp

participant m Participant
partLngName m Participant Long Name

te810Grp1, repeated 1 ... variable times:

te810KeyGrp1

businessUnitGrp

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busUntLngName m BU Long Name
businessUnitId m BU Identifier
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         product m Product

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            instrumentId m Instrument Id
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            isinCod o isinCod
            wknNo o wknNo
            instNam o Instrument Name
            tradingCapacity m TC

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      tradeType m Type
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      matchDeal m Deal
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      dealItem m Item
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      exchangeOrderId o Order ID
      sideLiquidityInd o Side Liquidity Indicator
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      opnClsCod m O/C
      ordrPrtFilCod o P/F
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      execPrc m Trade Prc
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      clearingPrc o Clearing Prc
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      instrumentMnemonic o Strategy Mnemonic
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dealId    o  Deal ID
tesType   o  TES
limOrdrPrc o  LimPrc
timeValidity o  Exp
tradingRestriction o  Res
revRequested   o  RevRequested
membClgIdCod  o  ClMbr
cust      o  Customer
usrOrdrNum  o  UsrOrdrNmbr
text      o  Text
tvtic      o  TradingVenueTransactionIdentification-Code
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execQualifier   o  Execution Qualifier
execIdentifier   o  Execution ID
investQualifier   o  Investment Qualifier
investIdentifier   o  Investment ID
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account       o  Account
accountName   o  Account Name
clearingAccount o  ClearingAccount
dmaFlg        o  DMA

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  sumTotCntrBuy  m  
  sumTotClgBuy  o  Clg Buy
  sumTotSellOrdr m  Total On-Exch Sell Trades
  sumTotCntrSell m
  sumTotClgSell o  Clg Sell

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  sumTETotSell m  Total Sell TES Trades
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  sumTESClgSell o  Clg Sell
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        sumProdTESVolBuy  m
        sumProdTESClgBuy  o  Clg Buy
        sumProdTESTotSell m  Product Sell TES Trades
        sumProdTESVolSell m
        sumProdTESClgSell o  Clg Sell
### Text Report Structure

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**Trader**

```
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XXXXX
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**Product**

```
-------------
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```
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```

**Total On-Exch Buy Trades**

```
999,999,999 999,999,999 |
```

**Clg Buy**

```
999,999,999
```

**Total On-Exch Sell Trades**

```
999,999,999 999,999,999 |
```

**Clg Sell**

```
999,999,999
```

**Total Buy TES Trades**

```
999,999,999 999,999,999 |
```
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<td>Total Sell TES Trades</td>
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<tr>
<td>Clg Sell</td>
<td>999,999,999.9999</td>
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<td>Product Buy On-Exch Trades</td>
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<tr>
<td>Product Sell On-Exch Trades</td>
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<tr>
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<td>999,999,999.9999</td>
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<tr>
<td>Product Buy TES Trades</td>
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4.8.12 TE812 Daily Prevented Self-Matches

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

This report is available only for derivative markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

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    <rptFlexKey> o </rptFlexKey>
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    <membLglNam> o </membLglNam>
    <rptPrntEffDat> m </rptPrntEffDat>
    <rptPrntEffTim> o </rptPrntEffTim>
    <rptPrntRunDat> m </rptPrntRunDat>
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        <partLngName> m Participant Long Name </partLngName>
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  </te812Grp>
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```
user m Trader
t812Grp3, repeated 1 ... variable times:
t812KeyGrp3
  product m Product
t812Grp4, repeated 1 ... variable times:
t812KeyGrp4
    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
t812Rec, repeated 1 ... variable times:
time18 m Time
tradeType m Type
exchangeOrderId m Order ID
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
**Text Report Structure**

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<th>Deleted Qty</th>
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**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
4.8.13  TE910 T7 Daily Trade Activity

Description

This report lists for each product and each instrument all on-exchange match steps and TES trades created during the day and provides the corresponding on and off-book trade volume reporting. Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Trade Time.

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

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

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instrumentType  m  InstType
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<td>o</td>
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Text Report Structure

Product

-------------
XXXXXXXXXXXX

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

Instrument Name                D Aggressor    Nb Buy   Nb Sell       Quantity Trade Price       AccumQty Higher Price
Lower Price
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X XXXX      999999999 999999999 999999999.9999 9999.99999+ 999999999.9999  9999.99999+

--------------
All Trades     99,999,999,999
-------------------
All Volume          99,999,999,999.9999
--------------
Syn Trades     99,999,999,999
-------------------
Syn Volume          99,999,999,999.9999
--------------
Tes Trades     99,999,999,999
-------------------
Tes Volume          99,999,999,999.9999
--------------
ND Trades      99,999,999,999
-------------------
ND Volume           99,999,999,999.9999
4.8.14    TE930 T7 Daily Trade Statistics

Description
This report provides the daily information for T7 trades executed on the
simple instrument level, included flexible instruments. The daily prices and
trade volumes are listed for all options and futures series and summarised on
the product level. This report is similar to the report TD930, that is based on
clearing positions. In contrast, the report TE930 is based on the deal informa-
tion 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

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<td>opnPrc o</td>
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### Text Report Structure

**Product** | **PreviousClose** | **UnderClose**
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<th>OpnPrc</th>
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**Totals per Class**

**Totals per Product**
4.9 TL Usage Fees

4.9.1 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**

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         envText m
         rptCod m
         rptNam m
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         membLglNam o
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         rptPrntEffTim o
         rptPrntRunDat m
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               participant m
               partLngName m
         tl001Grp2, repeated 1 ... variable times:
            tl001KeyGrp2
               currTypCod m
      tl001Rec, repeated 1 ... variable times:
```
| mktGrpNam | MARKET GROUP |
| tranTypCod | TT |
| aT | A |
| numbOfTa | NUMBER OF TA |
| numbOfTr | NUMBER OF TR |
| limit | LIMIT |
| feeFloor | FLOOR |
| feeRatio | RATIO |
| feePRatio | P.RATIO |
| synch0To50 | SYNCHRONOUS 0-50% |
| synch50To100 | TRANSACTION 50-100% |
| synch100To | FEES 100% |
| currDayAmnt | CURRENT DAY AMOUNT |
| mnthToDate | MONTH TO DATE |
| sumExchFeeRecGrp | TOTAL PER DAY |
| sumSynch0To50 | TOTAL PER DAY |
| sumSynch50To100 | TOTAL PER DAY |
| sumSynch100To | TOTAL PER DAY |
| sumCurrDayAmnt | TOTAL PER DAY |
| sumMnthToDate | TOTAL PER DAY |

**Text Report Structure**

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<p>| TOTAL PER DAY |</p>
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</table>


## 4.10 TR Trading Regulatory

### 4.10.1 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 (additional intra-day reports).

**Availability**

This report is available for all members.

**XML Report Structure**

```
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
        prodTypId m Product Type
    tr100Rec2, repeated 1 ... variable times:
      trDay m TRADING DAY
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**Participant**          **Participant Long Name**

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**Total trading days in the current month**

**Trading Days (Month-to-Date)**

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**Product**          **Product Type**

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**TRADING DAY**

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<td>VOLUME COUNT</td>
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<tr>
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4.10.2 TR101 MiFID II OTR Report

Description

This report provides each member with OTRno OTRvol, and OTR values per OTR instrument group and ISIN currency combination for one trading day. In addition, the values of binding orders and quotes which had been added, modified, deleted and executed in the order book with respect to volume and numbers for the respective OTR are provided. The floor component is given as well. Furthermore, it provides those values split up by trader. The report shall be provided three times intraday and one final report will be made available on the following day.

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

This report is sorted by:
- Investment firm
- ISIN and currency combination
- Member

This report is available only for cash markets.

Frequency

Daily.

Availability

This report is available for all members.

XML Report Structure

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<td></td>
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<td>isinCod m</td>
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currTypCod | Currency
otrMktGrp | OTRMktGrp
firmOTrVol | firmOTrVol
firmOTrNo | firmOTrNo
violation | Violation
maxRatioVol | MaxRatioVol
maxRatioNo | MaxRatioNo
floorVol | FloorVol
floorNo | FloorNo

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<td>sumFirmOtrExecOrdrVol</td>
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<td>SumFirmOTROrdrNo</td>
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SumBUOTRExecVol 9999999999999999.9999

SumBUOTROrdrNo 9999999999999999.9999

SumBUOTRExecNo 9999999999999999.9999

SumFirmOTROrdrVol 9999999999999999.9999

SumFirmOTRExecVol 9999999999999999.9999

SumFirmOTROrdrNo 9999999999999999.9999

SumFirmOTRExecNo 9999999999999999.9999
4.10.3 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

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**Text Report Structure**

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**Product**

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<td>31-12-09</td>
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**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**

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4.10.4 TR103 Eurex Daily OTR Parameter

Description
The report shows the current parameters used for the Eurex OTR calculation.
This report is available only for derivative markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

```
tr103
  rptHdr
    exchNam
    envText
    rptCod
    rptNam
    rptFlexKey
    membId
    membLglNam
    rptPrntEffDat
    rptPrntEffTim
    rptPrntRunDat
  tr103Grp, repeated 0 ... variable times:
    tr103KeyGrp
      prodTypId
      product
    tr103Rec, repeated 1 ... variable times:
      graceFactorVol
      graceFactorCnt
      minimumValueVol
      minimumValueCnt
      baseVol
      baseCnt
      prodFactVol
      prodFactCnt
      smcFactor
    tr103SpreadQualityGrp, repeated 1 ... variable times:
      spreadQuality
      mqBaseFactorVol
      mqBaseFactorCnt
```

M/O Text Report Heading

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</tr>
<tr>
<td>o</td>
<td>BASE LIMIT COUNT</td>
</tr>
<tr>
<td>o</td>
<td>PROUCT FACTOR VOLUME</td>
</tr>
<tr>
<td>o</td>
<td>PROUCT FACTOR COUNT</td>
</tr>
<tr>
<td>o</td>
<td>SMC FACTOR</td>
</tr>
<tr>
<td>o</td>
<td>SPREAD QUALITY</td>
</tr>
<tr>
<td>o</td>
<td>MQ BASE FACTOR VOLUME</td>
</tr>
<tr>
<td>o</td>
<td>MQ BASE FACTOR COUNT</td>
</tr>
</tbody>
</table>
### Text Report Structure

<table>
<thead>
<tr>
<th>Product Type</th>
<th>Product</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>GRACE FACTOR VOLUME</th>
<th>GRACE FACTOR COUNT</th>
<th>MINIMUM VALUE VOLUME</th>
<th>MINIMUM VALUE COUNT</th>
<th>BASE LIMIT VOLUME</th>
<th>BASE LIMIT COUNT</th>
</tr>
</thead>
<tbody>
<tr>
<td>9.9999</td>
<td>9.9999</td>
<td>9999999.9999</td>
<td>9999999</td>
<td>9999999999999.9999</td>
<td>9999999999999</td>
</tr>
<tr>
<td>9999.9999</td>
<td>9999.9999</td>
<td>99.99</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>SPREAD QUALITY MQ BASE FACTOR VOLUME</th>
<th>MQ BASE FACTOR COUNT</th>
</tr>
</thead>
<tbody>
<tr>
<td>9.9999</td>
<td>9999999999999.9999</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>SPREAD QUALITY MQ BASE FACTOR VOLUME</th>
<th>MQ BASE FACTOR COUNT</th>
</tr>
</thead>
<tbody>
<tr>
<td>9.9999</td>
<td>9999999999999.9999</td>
</tr>
</tbody>
</table>
4.10.5 TR104 Eurex Daily ESU Parameter

Description
The report shows the current parameters used for the Eurex Excessive Usage Fee calculation.
This report is available only for derivative markets.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

tr104
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPrntEffDat m
    rptPrntEffTim o
    rptPrntRunDat m
  tr104Grp, repeated 0 ... variable times:
    tr104KeyGrp
      product 1 Product
      prodTypId 1 Product Type
    tr104Rec, repeated 1 ... variable times:
      limType o LIMIT TYPE
      graceFactor o GRACE FACTOR
      floor o FLOOR
      volFactor o VOL FACTOR
      smcFactor o SMC FACTOR
    tr104SpreadQualityGrp, repeated 1 ... variable times:
      spreadQuality o SPREAD QUALITY
      mmBase o MM-BASE
## Text Report Structure

<table>
<thead>
<tr>
<th>Product</th>
<th>Product Type</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXX</td>
<td>XXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>LIMIT TYPE</th>
<th>GRACE FACTOR</th>
<th>FLOOR</th>
<th>VOL FACTOR</th>
<th>SMC FACTOR</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXX</td>
<td>9.9999</td>
<td>999999999999</td>
<td>9999</td>
<td>99.99</td>
</tr>
</tbody>
</table>

**SPREAD QUALITY**: MM-BASE

<p>| |</p>
<table>
<thead>
<tr>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>9.9999 999999999999</td>
</tr>
</tbody>
</table>
4.10.6 TR105 Minimum Quotation Requirement

**Description**
This report shows the minimum quotation requirements.
This report is available only for derivatives markets.

**Frequency**
Daily.

**Availability**
This report is available for all members.

**XML Report Structure**

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tr105</td>
<td></td>
</tr>
<tr>
<td>exSwMmProductScopeRec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>product</td>
<td>o</td>
</tr>
<tr>
<td>requiredCoverage</td>
<td>o</td>
</tr>
<tr>
<td>mmprmPckgPrdQInvRec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>product</td>
<td>o</td>
</tr>
<tr>
<td>numInstrumentsRequired</td>
<td>o</td>
</tr>
<tr>
<td>reqMinutes</td>
<td>o</td>
</tr>
<tr>
<td>mmprmSizeClassDtRec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>product</td>
<td>o</td>
</tr>
<tr>
<td>minQuoteSize</td>
<td>o</td>
</tr>
<tr>
<td>minQuoteSizeSMC</td>
<td>o</td>
</tr>
<tr>
<td>mmprmSpreadClassDtRec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>product</td>
<td>o</td>
</tr>
<tr>
<td>bidPriceIntervalNo</td>
<td>o</td>
</tr>
<tr>
<td>bidPriceUpperBoundary</td>
<td>o</td>
</tr>
<tr>
<td>maxSpread</td>
<td>o</td>
</tr>
<tr>
<td>maxSpreadSMCIncrement</td>
<td>o</td>
</tr>
<tr>
<td>spreadUnit</td>
<td>o</td>
</tr>
</tbody>
</table>
### Text Report Structure

<table>
<thead>
<tr>
<th>Product</th>
<th>RequiredCoverage</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXXXXX</td>
<td>9999999999999999999999.99</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Product</th>
<th>MinQuoteSize</th>
<th>MinQuoteSizeSMC</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXXXXX</td>
<td>999999999999</td>
<td>9999999999999999999999</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Product</th>
<th>BidPriceIntervalNo</th>
<th>BidPriceUpperBoundary</th>
<th>MaxSpread</th>
<th>MaxSpreadSMCIncrement</th>
<th>SpreadUnit</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXXXXXXXXX</td>
<td>999</td>
<td>9999999999999999999999.99</td>
<td>9999999999999999999999.99999</td>
<td>999999999999999999999999 XXXXXXXXXX</td>
<td></td>
</tr>
</tbody>
</table>
4.10.7 TR160 Identifier Mapping Error

**Description**
This report provides a cumulative overview of errors of the previous business day in relation to the short code solution. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report.

**Frequency**
Daily.

**Availability**
This report is available for all members.

---

**XML Report Structure**

```xml
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:

  transactionIdentifier m (XML only)
  typOrig o (XML only)
  shortCodeId m (XML only)
  shortCodeSrc o (XML only)
  errDescription m (XML only)
  uploadFile o (XML only)
```
**Text Report Structure**

This report is available only in XML format.

- **rowNumber**
  - o (XML only)
- **tsField**
  - o (XML only)
4.10.8 TR161 Identifier Mapping Status

Description
This report provides a cumulative overview of valid registered short and long code combinations of the previous business day. The report is provided per business unit and trading venue on a daily basis.

This report is only available as XML report.

Frequency
Daily.

Availability
This report is available for all members.

XML Report Structure

```
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:
      businessUnitGrp
        businessUnit m BU
        busUntLngName m BU Long Name
        businessUnitId m BU Identifier
    tr161Rec, repeated 0 ... variable times:
      dateUploaded m (XML only)
      shortCodeId m (XML only)
      longValue m (XML only)
      classRule m (XML only)
      validFrom m (XML only)
      validTo m (XML only)
```
statusInd  m  (XML only)

**Text Report Structure**

This report is available only in XML format.
4.10.9 TR162 Algo HFT Error

**Description**

This report provides a cumulative overview of errors of the previous business day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.

This report is only available as XML report.

**Frequency**

Daily.

**Availability**

This report is available for all members.

**XML Report Structure**

```
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
        partLgName  m  Participant Long Name
    tr162Grp1, repeated 1 ... variable times:
      tr162KeyGrp1
        businessUnitGrp
          businessUnit  m  BU
          busUntLgName  m  BU Long Name
          busUnitId  m  BU Identifier
      tr162Rec, repeated 1 ... variable times:
        dateUploaded  m  (XML only)
        algoId  m  (XML only)
        errDescription  m  (XML only)
        uploadFile  o  (XML only)
        rowNumber  o  (XML only)
        tsField  o  (XML only)
```
Text Report Structure

This report is available only in XML format.
4.10.10  TR163 Algo HFT Status

Description  This report provides a cumulative overview of valid registered AlgoIDs of the previous business day, per business unit and trading venue on a daily basis. This report is only available as XML report.

Frequency  Daily.

Availability  This report is available for all members.

XML Report Structure

```
<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tr163</td>
<td></td>
</tr>
<tr>
<td></td>
<td>rptHdr</td>
</tr>
<tr>
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<td></td>
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</tr>
<tr>
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<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td>tr163Grp, repeated 0 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>tr163KeyGrp</td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td>tr163Grp1, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>tr163KeyGrp1</td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td>tr163Rec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
</tr>
</tbody>
</table>
```
Text Report Structure

This report is available only in XML format.
4.10.11 TR165 DMA Error Report

Description This report states for each business unit whether an authorization to connect a DMA System to the trading system used by Eurex Deutschland pursuant to par. 61 Exchange Rules for Eurex Deutschland was granted. In case the authorization was not granted, the report lists all OrderIDs and respective error codes for the orders sent with Tag 1724 "OrderOrigination". Please immediately contact your relevant KAM in case the DMA System authorization was not granted but orders with Tag 1724 are sent to Eurex.

This report is available only for derivatives markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

```
tr165
   rptHdr
      exchNam m
      envText m
      rptCod m
      rptNam m
      rptFlexKey o
      membId o
      membLglNam o
      rptPntEffDat m
      rptPntEffTim o
      rptPntRunDat m
   tr165Grp, repeated 0 ... variable times:
      tr165KeyGrp
         participantGrp
            participant m Participant
            partLngName m Participant Long Name
      tr165Grp1, repeated 1 ... variable times:
         tr165KeyGrp1
            businessUnitGrp
               businessUnit m BU
               busUntLngName m BU Long Name
               businessUnitId m BU Identifier
               dmaFlg m DMA
         tr165Rec, repeated 0 ... variable times:
            transactionIdentifier m TransId
            typOrig o Origin
```
<table>
<thead>
<tr>
<th>errDescription</th>
<th>m</th>
<th>Error</th>
</tr>
</thead>
</table>

**Text Report Structure**

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>DMA</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>TransId</th>
<th>Origin Error</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
</tr>
</tbody>
</table>

|               |     |
|               | XXX XX |
4.10.12  TR166 Identifier Mapping Final Error report

Description  This report provides the count of the final missing short codes for the fields Client ID, Execution ID, and Investment ID of a trading day t after the deadline t+1 has passed. In addition, the counts of all used short codes of the fields Client ID, Execution ID, and Investment ID of the trading day t are provided and the count of corrections of day t+1. The percentage of the missing decryptions of those short codes to the used short codes is provided. A month-to-date sum of missing short codes is also provided.

   This report is available only for cash markets.

Frequency  Daily.

Availability  This report is available for all members.

XML Report Structure

```
<tr166>
  <rptHdr>
    <exchNam>  m 
    <envText>  m 
    <rptCod>  m 
    <rptNam>  m 
    <rptFlexKey>  o 
    <membId>  o 
    <membLglNam>  o 
    <rptPrtEffDat>  m 
    <rptPrtEffTim>  o 
    <rptPrtRunDat>  m 
  
  <tr166Grp, repeated 0 ... variable times:>
    <tr166KeyGrp>
      <participantGrp>
        <participant>  m  Participant 
        <partLngName>  m  Participant Long Name 
      
    <tr166Grp1, repeated 1 ... variable times:>
      <tr166KeyGrp1>
        <businessUnitGrp>
          <businessUnit>  m  BU 
          <busUntLngName>  m  BU Long Name 
          <businessUnitId>  m  BU Identifier 
      
    <tr166Rec, repeated 1 ... variable times:>
      <shortCodesDayt0>  m  (XML only) 
      <shortCodesMissingDayt0>  m  (XML only) 
      <shortCodesCorrDayt1>  m  (XML only) 
    
</tr166>
```
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
</tr>
</tbody>
</table>
4.10.13  TR901 MiFID II Message Rate Report

Description  This report contains the message rates under Directive 2014/65/EU Article 4 (40c). The report contains daily, month-to-date and yearly message rates per ISIN and currency combination 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 created per investment firm, covering all members of this investment firm.

This report is sorted by:
Investment firm
Month
ISIN and currency combination
Member

This report is available only for cash markets.

Frequency  Daily.

Availability  This report is available for all members.

**XML Report Structure**

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tr901</td>
<td></td>
</tr>
<tr>
<td></td>
<td>rptHdr</td>
</tr>
<tr>
<td></td>
<td>exchNam  m</td>
</tr>
<tr>
<td></td>
<td>envText  m</td>
</tr>
<tr>
<td></td>
<td>rptCod  m</td>
</tr>
<tr>
<td></td>
<td>rptNam  m</td>
</tr>
<tr>
<td></td>
<td>rptFlexKey  o</td>
</tr>
<tr>
<td></td>
<td>membId  o</td>
</tr>
<tr>
<td></td>
<td>membLglNam  o</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffDat  m</td>
</tr>
<tr>
<td></td>
<td>rptPrntEffTim  o</td>
</tr>
<tr>
<td></td>
<td>rptPrntRunDat  m</td>
</tr>
<tr>
<td>tr901Grp, repeated 0 ... variable times:</td>
<td></td>
</tr>
<tr>
<td></td>
<td>tr901KeyGrp</td>
</tr>
<tr>
<td></td>
<td>leadParticipantGrp</td>
</tr>
<tr>
<td></td>
<td>leadParticipant  m</td>
</tr>
<tr>
<td></td>
<td>leadPartLngName  m</td>
</tr>
<tr>
<td></td>
<td>transMonth  m</td>
</tr>
<tr>
<td></td>
<td>Lead Participant Firm</td>
</tr>
<tr>
<td></td>
<td>Lead Participant Firm Long Name</td>
</tr>
<tr>
<td></td>
<td>ReportMonth</td>
</tr>
</tbody>
</table>
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
    currTypCod m Currency
    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

<table>
<thead>
<tr>
<th>Lead Participant Firm</th>
<th>Lead Participant Firm Long Name</th>
<th>ReportMonth</th>
<th>ReportStartMonth</th>
<th>RatioMarketDate</th>
<th>RatioMarketMTD</th>
<th>MaxRatioMarketDate</th>
<th>MaxRatioMarketMTD</th>
<th>RatioMarket12M</th>
<th>MaxRatioMarket12M</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXX</td>
<td>XXXXXX</td>
<td>9999.99</td>
<td>9999.99</td>
<td>9999.99</td>
<td>9999.99</td>
<td>9999.99</td>
<td>9999.99</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>IsinCod</th>
<th>Currency</th>
<th>Instrument Name</th>
<th>RatioSingleDate</th>
<th>RatioSingleMTD</th>
<th>RatioSingle12M</th>
<th>NoTransactionsDate</th>
<th>Isin</th>
<th>NoTransactionsMTDIsin</th>
<th>Transactions12MIsin</th>
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4.10.14  TR902 Daily Order and Quote Transactions

Description  This report contains the aggregation of messages within the definition of Article 4(1)(40) of Directive 2014/65/EU. For calculation purposes, messages include the following events for orders and quotes: additions, modifications, and deletions. This report contains daily, month-to-date and yearly message rates per product as well as daily, month-to-date and yearly message rates of all products, for which there is a liquid market in accordance with Article 2(1)(17) of Regulation (EU) No 600/2014. This report is available only for derivative markets.

Frequency  Daily.

Availability  This report is available for all members.

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4.11 TT Entitlement and Security

4.11.1 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.

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    mmpPercent o Percent
    mmpDelta o Delta
    mmpVega o Vega
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### 4.11.2 TT133 Trading Risk Events

**Description**  
This report provides an overview of all trading risk actions triggered during the trading day, i.e.
- stop / release trading occurrences on user and business unit level on the trading day.

**Frequency**  
Daily.

**Availability**  
This report is available for all members.

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</tr>
<tr>
<td>rptNam</td>
<td>m</td>
</tr>
<tr>
<td>rptFlexKey</td>
<td>o</td>
</tr>
<tr>
<td>membId</td>
<td>o</td>
</tr>
<tr>
<td>membLglNam</td>
<td>o</td>
</tr>
<tr>
<td>rptPrntEffDat</td>
<td>m</td>
</tr>
<tr>
<td>rptPrntEffTim</td>
<td>o</td>
</tr>
<tr>
<td>rptPrntRunDat</td>
<td>m</td>
</tr>
<tr>
<td>tt133Grp, repeated 0 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>tt133KeyGrp1</td>
<td></td>
</tr>
<tr>
<td>participantGrp</td>
<td></td>
</tr>
<tr>
<td>participant</td>
<td>m</td>
</tr>
<tr>
<td>partLngName</td>
<td>m</td>
</tr>
<tr>
<td>tt133Grp2, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>tt133KeyGrp2</td>
<td></td>
</tr>
<tr>
<td>businessUnitGrp</td>
<td></td>
</tr>
<tr>
<td>businessUnit</td>
<td>m</td>
</tr>
<tr>
<td>busUntLngName</td>
<td>m</td>
</tr>
<tr>
<td>businessUnitId</td>
<td>m</td>
</tr>
<tr>
<td>tt133Rec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>tt133Rec1</td>
<td></td>
</tr>
<tr>
<td>user</td>
<td>m</td>
</tr>
<tr>
<td>audtEntId</td>
<td>m</td>
</tr>
<tr>
<td>audtApprId</td>
<td>m</td>
</tr>
<tr>
<td>updDat</td>
<td>m</td>
</tr>
</tbody>
</table>
 updTim       m     Update Time  
mktGrpNam    m     Market  
action       m     Action  
auditExecId  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**

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
</tr>
</thead>
<tbody>
<tr>
<td>xxxxxxxx</td>
<td>xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
<td>999999</td>
</tr>
</tbody>
</table>

Trader
------

<table>
<thead>
<tr>
<th>Entered by</th>
<th>Approved by</th>
<th>Update Date</th>
<th>Update Time</th>
<th>Market</th>
<th>Executed By</th>
</tr>
</thead>
<tbody>
<tr>
<td>xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
<td>xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx</td>
<td>31-12-09 23:59:59</td>
<td>xxxxxxxx</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

-------------------------------
Total User Risk Events
99999
-------------------------------
Total Business Unit Risk Events
99999
-------------------------------
Total Participant Risk Events
99999
4.11.3 TT135 Risk Event Report

**Description**  
This report lists details concerning occurred Stop-Button events initiated by the clearing member.  
This report is available only for cash markets.

**Frequency**  
Daily.

**Availability**  
This report is available for all members.

**XML Report Structure**

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td>tt135</td>
<td></td>
</tr>
<tr>
<td>rptHdr</td>
<td>exchNam</td>
</tr>
<tr>
<td>exchNam</td>
<td></td>
</tr>
<tr>
<td>envText</td>
<td>m</td>
</tr>
<tr>
<td>rptCod</td>
<td>m</td>
</tr>
<tr>
<td>rptNam</td>
<td>m</td>
</tr>
<tr>
<td>rptFlexKey</td>
<td>o</td>
</tr>
<tr>
<td>membId</td>
<td>o</td>
</tr>
<tr>
<td>membLglNam</td>
<td>o</td>
</tr>
<tr>
<td>rptPmtEffDat</td>
<td>m</td>
</tr>
<tr>
<td>rptPmtEffTim</td>
<td>o</td>
</tr>
<tr>
<td>rptPmtRunDat</td>
<td>m</td>
</tr>
<tr>
<td>tt135Grp, repeated 0 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>tt135KeyGrp</td>
<td>participantGrp</td>
</tr>
<tr>
<td>participant</td>
<td>m</td>
</tr>
<tr>
<td>partLngName</td>
<td>m</td>
</tr>
<tr>
<td>tt135Grp1, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>tt135KeyGrp1</td>
<td>businessUnitGrp</td>
</tr>
<tr>
<td>businessUnit</td>
<td>m</td>
</tr>
<tr>
<td>busUntLngName</td>
<td>m</td>
</tr>
<tr>
<td>businessUnitId</td>
<td>m</td>
</tr>
<tr>
<td>membClgIdCod</td>
<td>m</td>
</tr>
<tr>
<td>tt135Rec, repeated 1 ... variable times:</td>
<td></td>
</tr>
<tr>
<td>trnTim</td>
<td>m</td>
</tr>
<tr>
<td>actnCod</td>
<td>m</td>
</tr>
</tbody>
</table>
### Text Report Structure

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier ClMbr</th>
</tr>
</thead>
<tbody>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999 XXXXX</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Trn Tim</th>
<th>Action</th>
</tr>
</thead>
<tbody>
<tr>
<td>23:59:59.99</td>
<td>X</td>
</tr>
</tbody>
</table>
### 4.11.4 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 for Clearing Members listing an accumulation of the information of their non-clearing members.

This report is available only for derivative markets.

**Frequency**

Daily.

**Availability**

This report is available for all members.

### XML Report Structure

<table>
<thead>
<tr>
<th>M/O</th>
<th>Text Report Heading</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
</tr>
</tbody>
</table>

```
tt136
  rptHdr
    exchNam m
    envText m
    rptCod m
    rptNam m
    rptFlexKey o
    membId o
    membLglNam o
    rptPmtEffDat m
    rptPmtEffTim o
    rptPmtRunDat 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
        onBookExchMaxCon o onBookExchMaxCon
```
onBookExchMaxConTim  o  onBookExchMaxConTim
offBookExchMaxCon  o  offBookExchMaxCon
offBookExchMaxConTim  o  offBookExchMaxConTim
onBookCmMaxCon  o  onBookCmMaxCon
onBookCmMaxConTim  o  offBookCmMaxConTim
offBookCmMaxCon  o  offBookCmMaxCon
offBookCmMaxConTim  o  offBookCmMaxConTim
enableExtendedPTRLCOn  m  enableNCCalculation

**tti136Grp3**, repeated 1 ... variable times:

<table>
<thead>
<tr>
<th>ptrScope</th>
<th>m</th>
<th>Scope</th>
</tr>
</thead>
<tbody>
<tr>
<td>ptrLimitType</td>
<td>m</td>
<td>Limit Type</td>
</tr>
<tr>
<td>ptrUserGroup</td>
<td>o</td>
<td>User Group</td>
</tr>
<tr>
<td>onBookRiskGrpMaxCon</td>
<td>o</td>
<td>onBookRiskGrpMaxCon</td>
</tr>
<tr>
<td>onBookRiskGrpMaxConTim</td>
<td>o</td>
<td>onBookRiskGrpMaxConTim</td>
</tr>
<tr>
<td>offBookRiskGrpMaxCon</td>
<td>o</td>
<td>offBookRiskGrpMaxCon</td>
</tr>
<tr>
<td>offBookRiskGrpMaxConTim</td>
<td>o</td>
<td>offBookRiskGrpMaxConTim</td>
</tr>
</tbody>
</table>

**tti136Rec**, repeated 1 ... variable times:

<table>
<thead>
<tr>
<th>time18</th>
<th>m</th>
<th>Time</th>
</tr>
</thead>
<tbody>
<tr>
<td>ptrActivity</td>
<td>m</td>
<td>PTR Limit Activity</td>
</tr>
<tr>
<td>buyLimit</td>
<td>o</td>
<td>Buy Limit</td>
</tr>
<tr>
<td>sellLimit</td>
<td>o</td>
<td>Sell Limit</td>
</tr>
<tr>
<td>disableMember</td>
<td>o</td>
<td>Disabled</td>
</tr>
<tr>
<td>nettCoeff</td>
<td>o</td>
<td>NC</td>
</tr>
</tbody>
</table>

**Text Report Structure**

```
<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>Product</th>
</tr>
</thead>
<tbody>
<tr>
<td>onBookExchMaxCon</td>
<td>onBookExchMaxConTim</td>
<td>offBookExchMaxCon</td>
<td>offBookExchMaxConTim</td>
<td>onBookCmMaxCon</td>
<td>offBookCmMaxConTim</td>
</tr>
<tr>
<td>-------------</td>
<td>--------------------</td>
<td>-----------------</td>
<td>------------------</td>
<td>--------------</td>
<td>------------------</td>
</tr>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td></td>
</tr>
<tr>
<td>999</td>
<td>23:59:59.99</td>
<td>XXXX</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Scope Limit Type</th>
<th>User Group</th>
<th>onBookRiskGrpMaxCon</th>
<th>onBookRiskGrpMaxConTim</th>
<th>offBookRiskGrpMaxCon</th>
<th>offBookRiskGrpMaxConTim</th>
</tr>
</thead>
<tbody>
<tr>
<td>9999999999</td>
<td>9999999999</td>
<td>9999999999</td>
<td>XXXXXXXXXXXXX</td>
<td>9.9999</td>
<td></td>
</tr>
</tbody>
</table>
```

---

**Text Report Structure**

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>Product</th>
</tr>
</thead>
<tbody>
<tr>
<td>onBookExchMaxCon</td>
<td>onBookExchMaxConTim</td>
<td>offBookExchMaxCon</td>
<td>offBookExchMaxConTim</td>
<td>onBookCmMaxCon</td>
<td>offBookCmMaxConTim</td>
</tr>
<tr>
<td>-------------</td>
<td>--------------------</td>
<td>-----------------</td>
<td>------------------</td>
<td>--------------</td>
<td>------------------</td>
</tr>
<tr>
<td>XXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td></td>
</tr>
<tr>
<td>999</td>
<td>23:59:59.99</td>
<td>XXXX</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Scope Limit Type</th>
<th>User Group</th>
<th>onBookRiskGrpMaxCon</th>
<th>onBookRiskGrpMaxConTim</th>
<th>offBookRiskGrpMaxCon</th>
<th>offBookRiskGrpMaxConTim</th>
</tr>
</thead>
<tbody>
<tr>
<td>9999999999</td>
<td>9999999999</td>
<td>9999999999</td>
<td>XXXXXXXXXXXXX</td>
<td>9.9999</td>
<td></td>
</tr>
</tbody>
</table>
```
4.11.5 TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

Description
This temporary report lists per business unit the maximum Pre-Trade Risk Limit consumption per product as well as the Maximum Pre-Trade Risk Limit Consumption on the basis of the Extended Pre-Trade Risk Limit functionality, i.e. weighting Future Spread transactions with the Netting Coefficient.

It will be offered during the transition phase after release start of T7 Release 10.0 until the Extended Pre-Trade Risk Limit Consumption is enabled. Therefore, this report will be delivered as long as the enableExtendedPTRLCon field in report TT136 Pre-Trade Risk Control is false.

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

tt137
  rptHdr
    exchNam  m
    envText  m
    rptCod  m
    rptNam  m
    rptFlexKey  o
    membId  o
    membLglNam  o
    rptPmtEffDat  m
    rptPmtEffTim  o
    rptPmtRunDat  m

tt137Grp, repeated 0 ... variable times:
  tt137KeyGrp
    participantGrp
      participant  m  Participant
      partLngName  m  Participant Long Name

(tt137Grp1, repeated 1 ... variable times:
  tt137KeyGrp1
    businessUnitGrp
      businessUnit  m  BU
      busUntLngName  m  BU Long Name
      businessUnitId  m  BU Identifier

(tt137Grp2, repeated 1 ... variable times:
  tt137KeyGrp2
    product  m  Product
```
onBookExchMaxCon | o | onBookExchMaxCon
onBookExchMaxConTim | o | onBookExchMaxConTim
offBookExchMaxCon | o | offBookExchMaxCon
offBookExchMaxConTim | o | offBookExchMaxConTim
onBookCmMaxCon | o | onBookCmMaxCon
onBookCmMaxConTim | o | onBookCmMaxConTim
offBookCmMaxCon | o | offBookCmMaxCon
offBookCmMaxConTim | o | offBookCmMaxConTim

$t137Rec$, repeated 0 ... variable times:
ptrUserGroup | o | User Group
onBookRiskGrpMaxCon | o | onBookRiskGrpMaxCon
onBookRiskGrpMaxConTim | o | onBookRiskGrpMaxConTim
offBookRiskGrpMaxCon | o | offBookRiskGrpMaxCon
offBookRiskGrpMaxConTim | o | offBookRiskGrpMaxConTim

**Text Report Structure**

<table>
<thead>
<tr>
<th>Participant</th>
<th>Participant Long Name</th>
<th>BU</th>
<th>BU Long Name</th>
<th>BU Identifier</th>
<th>Product</th>
</tr>
</thead>
<tbody>
<tr>
<td>onBookExchMaxCon</td>
<td>onBookExchMaxConTim</td>
<td>offBookExchMaxCon</td>
<td>offBookExchMaxConTim</td>
<td>onBookCmMaxCon</td>
<td>offBookCmMaxConTim</td>
</tr>
<tr>
<td>-------------</td>
<td>------------------------</td>
<td>----</td>
<td>--------------</td>
<td>---------------</td>
<td>---------</td>
</tr>
<tr>
<td>XX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>XXXXXX</td>
<td>XXXXXXXXXXXXXXXXXXXXXXXXXX</td>
<td>999999</td>
<td>XXXXXXXXXXX</td>
</tr>
<tr>
<td>999</td>
<td>23:59:59.99</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>User Group</th>
<th>onBookRiskGrpMaxCon</th>
<th>onBookRiskGrpMaxConTim</th>
<th>offBookRiskGrpMaxCon</th>
<th>offBookRiskGrpMaxConTim</th>
</tr>
</thead>
</table>
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.

<table>
<thead>
<tr>
<th>Format</th>
<th>Description</th>
<th>Example</th>
</tr>
</thead>
<tbody>
<tr>
<td>alphanumeric</td>
<td>Text of maximal length n, stored as string.</td>
<td>An tag with format “alphanumeric 6” may contain the values</td>
</tr>
<tr>
<td></td>
<td></td>
<td>“TRD001” or “ABC” or “”.</td>
</tr>
<tr>
<td>numeric</td>
<td>Number with n significant digits and, if given,</td>
<td>A tag with format “numeric 5, 2” might contain the values</td>
</tr>
<tr>
<td>n[, m]</td>
<td>precision m. The number is stored as a string</td>
<td>“314.15” or “3.14” or “0.00”.</td>
</tr>
<tr>
<td></td>
<td>containing the decimal point if applicable.</td>
<td></td>
</tr>
<tr>
<td>numeric signed</td>
<td>Signed number with n significant digits and,</td>
<td>A tag with format “numeric signed 5, 2” may contain the values</td>
</tr>
<tr>
<td>n[, m]</td>
<td>if given, precision m. The number is</td>
<td>“+314.15” or “+3.14” or “-314.15” or “+0.00”.</td>
</tr>
<tr>
<td></td>
<td>stored as a string prefixed with the “+” or “-”</td>
<td></td>
</tr>
<tr>
<td></td>
<td>sign and containing the decimal point if</td>
<td></td>
</tr>
<tr>
<td></td>
<td>applicable.</td>
<td></td>
</tr>
<tr>
<td>DateFormat</td>
<td>Date, stored as a string in the format CCYY-MM-DD</td>
<td>A DateFormat tag may contain the value “2005-03-28”.</td>
</tr>
<tr>
<td>TimeFormat</td>
<td>Time, stored as a string in the format hh:mm:ss:cc,</td>
<td>A TimeFormat tag may contain the value “23:59:59.99”</td>
</tr>
<tr>
<td></td>
<td>reported in the corresponding market place time</td>
<td></td>
</tr>
<tr>
<td></td>
<td>zone.</td>
<td></td>
</tr>
<tr>
<td>TimeFormat18</td>
<td>Time, stored as a string in the format hh:mm:ss:cccccccccc,</td>
<td>A TimeFormat tag may contain the value “23:59:59.999999999”</td>
</tr>
<tr>
<td></td>
<td>reported in the corresponding market place time</td>
<td></td>
</tr>
<tr>
<td></td>
<td>zone.</td>
<td></td>
</tr>
</tbody>
</table>

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.
<table>
<thead>
<tr>
<th><strong>Descriptions</strong></th>
<th>A short description of the value’s functional meaning.</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Where used</strong></td>
<td>A reference to the XML reports which contain this tag in their structure.</td>
</tr>
</tbody>
</table>
6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

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

Format alphanumeric 2

Where used: RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.2 accountName

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

Format alphanumeric 32

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

6.3 accruIntAmount

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

Format numeric signed 12, 2
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
<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>A</td>
<td>Agent Accounts (Derivatives specific)</td>
</tr>
<tr>
<td>A1</td>
<td>A1</td>
<td>Agent Accounts A1</td>
</tr>
<tr>
<td>A2</td>
<td>A2</td>
<td>Agent Accounts A2 (Derivatives specific)</td>
</tr>
<tr>
<td>A3</td>
<td>A3</td>
<td>Agent Accounts A3 (Derivatives specific)</td>
</tr>
<tr>
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<td>A4</td>
<td>Agent Accounts A4 (Derivatives specific)</td>
</tr>
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<td>A5</td>
<td>A5</td>
<td>Agent Accounts A5 (Derivatives specific)</td>
</tr>
<tr>
<td>A6</td>
<td>A6</td>
<td>Agent Accounts A6 (Derivatives specific)</td>
</tr>
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<td>A7</td>
<td>Agent Accounts A7 (Derivatives specific)</td>
</tr>
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<td>A8</td>
<td>A8</td>
<td>Agent Accounts A8 (Derivatives specific)</td>
</tr>
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<td>A9</td>
<td>A9</td>
<td>Agent Accounts A9 (Derivatives specific)</td>
</tr>
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<td>AA</td>
<td>AA</td>
<td>Agent Accounts AA (Derivatives specific)</td>
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<td>All</td>
<td>All Accounts (Derivatives specific)</td>
</tr>
<tr>
<td>G1</td>
<td>G1</td>
<td>Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)</td>
</tr>
<tr>
<td>G2</td>
<td>G2</td>
<td>Designated Give-Up (actually booked to A1)(Derivatives specific)</td>
</tr>
<tr>
<td>I1</td>
<td>I1</td>
<td>Issuer/Liquidity Provider (Cash specific)</td>
</tr>
<tr>
<td>M</td>
<td>M</td>
<td>Market Maker Accounts (Derivatives specific)</td>
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<td>M1</td>
<td>Market Maker Account M1</td>
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<td>Market Maker Account M2 (Derivatives specific)</td>
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<td>Proprietary Accounts (Derivatives specific)</td>
</tr>
<tr>
<td>P1</td>
<td>P1</td>
<td>Proprietary Account P1</td>
</tr>
<tr>
<td>P2</td>
<td>P2</td>
<td>Proprietary Account P2 (Derivatives specific)</td>
</tr>
<tr>
<td>PP</td>
<td>PP</td>
<td>Proprietary Accounts (Derivatives specific)</td>
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<tr>
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<td>RP</td>
<td>Riskless Principal (Cash specific)</td>
</tr>
<tr>
<td>TT</td>
<td>Tot</td>
<td>Total Accounts (Derivatives specific)</td>
</tr>
</tbody>
</table>

Where used:
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB068 Transaction Overview
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
TC810 T7 Daily Trade Confirmation

6.8  **accumQty**

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

Format  numeric 13, 4

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

6.9  **accumTim**

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

Format  TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.10  **ackStatus**

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

Format  alphanumeric 1
### 6.11 action

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

**Format**
alphanumeric 40

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

### 6.12 activationType

**Description**
This field contains the activation type.

**Format**
alphanumeric 6

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>INACTI</td>
<td>Quotes are inactivated</td>
</tr>
<tr>
<td>ACTIVE</td>
<td>Quotes are activated</td>
</tr>
</tbody>
</table>

**Where used:**
- TT132 Market Maker Protection

### 6.13 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
7 | O | Order Book Restatements

Where used: TC540 Daily Order Maintenance
            TE540 Daily Order Maintenance

### 6.14 actnCod

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

Format: alphanumeric 1

Valid Values | Decodes | Descriptions
---|---|---
1 | S | Stop
2 | R | Release

Where used: TT135 Risk Event Report

### 6.15 addCrt

Description: This field contains the additional credit.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund
6.16 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.17 aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

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

6.18 aggrOrgFlg

Description The Aggressor Originator flag indicates whether an order was aggressive (A) or passive (O).

Format alphanumeric 1

Valid Values | Decodes | Descriptions
---|---|---
A | A | Aggressive
O | O | Passive

Where used: CB062 Designated Sponsor Refund
6.19 **aggTrades**

**Description**
This field indicates the deal aggregation in Eurex EnLight.

**Format**
 alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Value</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE</td>
<td>The aggregation is not allowed</td>
</tr>
<tr>
<td>1</td>
<td>TRUE</td>
<td>The aggregation is allowed</td>
</tr>
</tbody>
</table>

**Where used:**
TE600 Eurex EnLight Maintenance

6.20 **agreedClientSide**

**Description**
This field contains the buy code, which indicates the agreed client side of a Client Liquidity Improvement Process (CLIP) trading indication.

**Format**
 alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Value</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>B</td>
<td>BUY</td>
<td>Buy side</td>
</tr>
<tr>
<td>S</td>
<td>SELL</td>
<td>Sell side</td>
</tr>
</tbody>
</table>

**Where used:**
TE590 CLIP Trading Indication

6.21 **agreedPrice**

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

**Format**
 numeric signed 9, 5

**Where used:**
TE590 CLIP Trading Indication
6.22 agreedQuantity

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

Format
numeric 13, 4

Where used:
TE590 CLIP Trading Indication

6.23 algoId

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

Format
alphanumeric 20

Where used:
TR162 Algo HFT Error
TR163 Algo HFT Status

6.24 allocationType

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

Format
alphanumeric 1

Valid Values
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
</tr>
<tr>
<td>2</td>
<td>R</td>
</tr>
</tbody>
</table>

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

6.25 allowNonCCPTrading

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

Format
alphanumeric 1
6.26 annualisationFactor

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

Format
numeric 3

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

6.27 anonymFlag

Description
This field indicates whether the negotiation is anonymous.

Format
alphanumeric 1

Valid Values
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE</td>
</tr>
<tr>
<td>1</td>
<td>TRUE</td>
</tr>
</tbody>
</table>

Where used:
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.28 anonymousUserId

Description
This field indicates the numeric identifier assigned to the respondent user which are added by the anonymous functionality. The anonymousUserId is valid only within the negotiation event.
6.29  approvalDuration

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

Format TimeFormat18

Where used: TE547 TES Late Approval Report

6.30  approvalTime

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

Format TimeFormat18

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance

6.31  armvm

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

Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter
6.32 arrangementId

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

Format: numeric 20

Where used: TE590 CLIP Trading Indication

6.33 askPrc

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

Format: numeric signed 9, 5

Where used: PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order
TE590 CLIP Trading Indication

6.34 aT

Description: This field displays the account type, in which the transaction took place. Possible values:
'P' (Proprietary)
'A' Agent
'M' (Designated Sponsor)

Format: alphanumeric 1

Where used: TL001 System Transaction Overview

6.35 audtApprId

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

Format: alphanumeric 30
Where used: TT133 Trading Risk Events

6.36  **audtEntId**

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

Format  alphanumeric 30

Where used: TT133 Trading Risk Events

6.37  **audtExecId**

Description  This field indicates the user (usually a Service Administrator) on whose behalf the trading risk action was entered by the Market Supervision.

Format  alphanumeric 30

Where used: TT133 Trading Risk Events

6.38  **audtValAfter**

Description  This field indicates the Audit Trail Data After change.

Format  alphanumeric 32

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD180 Auto Approval Rule Maintenance
RD190 SRQS Respondent Assignment Maintenance
6.39  **audtValBefore**

Description  This field indicates the Audit Trail Data Before change.

Format  alphanumeric 32

Where used:  
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

6.40  **autoApprRuleId**

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

Format  numeric 20

Where used:  
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status

6.41  **autoApprRuleName**

Description  This field contains the unique business identifier of the auto approval rule. This is unique across the auto approval rules of the approving user.

Format  alphanumeric 30

Where used:  
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status

6.42  **avgExecClassDly**

Description  This field displays the daily average execution class.

Format  numeric 3, 2
Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.43 avgExecClassMtd

Description This field displays the month-to-date average execution class.

Format numeric 3, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.44 avgExecDurationDly

Description This field displays the daily average execution duration in seconds, with centiseconds in decimals.

Format numeric 7, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.45 avgExecDurationMtd

Description This field displays the month-to-date average execution duration in seconds, with centiseconds in decimals.

Format numeric 7, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
### 6.46 `avgPassiveTrdDSValueMtd`

**Description**
This field displays the average of daily passive value Designated Sponsor on Xetra in one instrument month-to-date.

**Format**
numeric 17, 2

**Where used:**
- PM100 Performance Report Equities Designated Sponsor

### 6.47 `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
- TR103 Eurex Daily OTR Parameter

### 6.48 `baseVol`

**Description**
This field contains the basis limit for the volume based OTR for the respective product group.

**Format**
numeric 17, 4

**Where used:**
- TR100 Order to Trade Ratio Report
- TR103 Eurex Daily OTR Parameter

### 6.49 `basisAsk`

**Description**
This field contains the basis ask price.

**Format**
numeric signed 9, 5

**Where used:**
TE600 Eurex EnLight Maintenance
6.50 basisBid

Description This field contains the basis bid price.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

6.51 basketActivity

Description Specifies the reported activity during a basket operation.

Format alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
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<td>ENT</td>
<td>Basket Entry</td>
</tr>
<tr>
<td>2</td>
<td>MOD</td>
<td>Basket Modification</td>
</tr>
<tr>
<td>3</td>
<td>DEL</td>
<td>Basket Deletion</td>
</tr>
<tr>
<td>4</td>
<td>APP</td>
<td>Basket Approve</td>
</tr>
<tr>
<td>5</td>
<td>EXE</td>
<td>Basket Execution</td>
</tr>
</tbody>
</table>

Where used: TE546 Daily Basket TES Maintenance

6.52 basketAmendmentCounter

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

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance
6.53 basketDescription

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

Format: alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.54 basketId

Description: If a TES trade was part of a basket, this field contains the ID of the basket.

Format: numeric 20

Where used: TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE810 T7 Daily Trade Confirmation

6.55 basketInitiatingBU

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

Format: alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

6.56 basketInitiatingUser

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

Format: alphanumeric 6

Where used: TE546 Daily Basket TES Maintenance
6.57 basketMonth

Description: The contract month of all instruments in the basket.

Format: numeric 2

Where used: TE546 Daily Basket TES Maintenance

6.58 basketOperationType

Description: Distinguishes the types of basket operations.

Format: alphanumeric 1

Valid Values: Decodes | Descriptions
---|---
1 | NEW | Entry of a new basket
2 | AMD | Amendment of an existing basket
3 | SUB | Substitution amendment

Where used: TE546 Daily Basket TES Maintenance

6.59 basketPrc

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

Format: numeric signed 9, 5

Where used: TE546 Daily Basket TES Maintenance

6.60 basketProfile

Description: This field contains the basket profile.

Format: alphanumeric 30
Where used: TE546 Daily Basket TES Maintenance

6.61 basketType

Description This field describes the type of basket.

Format alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
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<td>TRF</td>
<td>BTRF</td>
</tr>
<tr>
<td>2</td>
<td>EBB</td>
<td>EBB</td>
</tr>
</tbody>
</table>

Where used: TE546 Daily Basket TES Maintenance

6.62 basketYear

Description The contract year of all instruments in the basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.63 bboType

Description This field contains the type of BBO.
On-Book - This group shows the on-book BBO i.e. level 1 prices.
AggregatedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.
ImpliedOnBook - This group shows the Implied on-book prices based on top of leg book.
AggregatedImpliedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.
VWAP - This group shows the Volume Weighted Average Price based on the Deal quantity and the published on-book price depth.
**Format**

alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>CLOB</td>
<td>Central Limit Order Book BBO.</td>
</tr>
<tr>
<td>2</td>
<td>AGG_CLOB</td>
<td>Aggregated BBO on Central Limit Order Book.</td>
</tr>
<tr>
<td>3</td>
<td>IMPL_CLOB</td>
<td>Implied Central Limit Order Book BBO.</td>
</tr>
<tr>
<td>4</td>
<td>AGG_IMPL_CLOB</td>
<td>Aggregated BBO on Implied Central Limit Order Book.</td>
</tr>
<tr>
<td>5</td>
<td>VWAP</td>
<td>Volume Weighted Average Price</td>
</tr>
</tbody>
</table>

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

### 6.64 beneficiary

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

**Format**

alphanumeric 9

Where used:
RD135 Trade Enrichment Rule Status  
RD185 Auto Approval Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.65 bfrAfrDec

**Description**
This field indicates whether the given transaction details are before or after the capital adjustment.

**Format**

alphanumeric 6
Valid Values | Decodes | Descriptions
--- | --- | ---
BEFORE | BEFORE | Before
AFTER | AFTER | After

Where used: RC100 Capital Adjustment Series Report

### 6.66 bfzCC

Description
This field shows whether the Boerse Frankfurt Zertifikate commitment conditions applied on this segment of instruments have been met for the order execution.

Format
alphanumeric 1

Valid Values | Decodes | Descriptions
--- | --- | ---
0 | F | False.
1 | T | True.

Where used: PM900 Specialist Performance per Executed Order

### 6.67 bfzPC

Description
This field shows whether the Boerse Frankfurt Zertifikate Premium Conditions applied on this segment of instruments have been met for the order execution.

Format
alphanumeric 1

Valid Values | Decodes | Descriptions
--- | --- | ---
0 | F | False.
1 | T | True.

Where used: PM930 ITM Issuer Performance Per Executed Order
### 6.68 bidPrc

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

**Format**
numeric signed 9, 5

**Where used:**
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

### 6.69 bidPriceIntervalNo

**Description**
Serial number for bid price interval.

**Format**
numeric 3

**Where used:**
TR105 Minimum Quotation Requirement

### 6.70 bidPriceUpperBoundary

**Description**
Upper bid price for this interval.

**Format**
numeric 22, 2

**Where used:**
TR105 Minimum Quotation Requirement

### 6.71 bidQty

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

**Format**
numeric 13, 4
Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.72 bilateralRelation

**Description**

This field indicates the relation between the client broker and the proprietary broker of a bilateral Client Liquidity Improvement Process (CLIP) trading indication.

**Format**

alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>SAME-BU</td>
</tr>
<tr>
<td>3</td>
<td>DIFF-BU</td>
</tr>
</tbody>
</table>

*SAME-BU*: The client broker and the proprietary broker belong to the same business unit

*DIFF-BU*: The client broker and the proprietary broker do not belong to the same business unit

Where used: TE590 CLIP Trading Indication

### 6.73 billCurrTypCod

**Description**

This field contains the currency type of the transaction fees or billing currency.

**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  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB150 Fee Overall Summary T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order
6.74 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

6.75 bucket

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

Format alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

6.76 businessDay

Description This field contains current business day.

Format alphanumeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
6.77 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

6.78 businessUnit

Description
This field indicates the business unit.

Format
alphanumeric 8

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE548 Daily Compression Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
TR166 Identifier Mapping Final Error Report
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
6.79 **businessUnitId**

**Description**
This field indicates numeric identifier of the business unit.

**Format**
numeric 6

**Where used:**
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE548 Daily Compression Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
TR166 Identifier Mapping Final Error report
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report
6.80  busUntLngName

**Description**  
This field indicates long name of the business unit.

**Format**  
alphanumeric 40

**Where used:**  
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
6.81 **buyCod**

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

**Format**
alphanumeric 1
<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>B</td>
<td>Buy</td>
<td></td>
</tr>
<tr>
<td>S</td>
<td>Sell</td>
<td></td>
</tr>
<tr>
<td>P</td>
<td>Payr</td>
<td>(Derivatives specific)</td>
</tr>
<tr>
<td>R</td>
<td>Recr</td>
<td>(Derivatives specific)</td>
</tr>
</tbody>
</table>

**Where used:**
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE548 Daily Compression Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

### 6.82 buyLimit

**Description**
This field contains the buy limit.

**Format**
numeric 10

**Where used:**
- TT136 Pre-trade Risk Control
6.83 **buySideUserInfo**

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

**Format**
alphanumeric 132

**Where used:**
TE600 Eurex EnLight Maintenance

6.84 **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

6.85 **category**

**Description**
This field contains the user category.

**Format**
alphanumeric 28

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>ALGORITHMIC_TRADING_ENGINE</td>
<td></td>
<td></td>
</tr>
<tr>
<td>ELECTRONIC_EYE</td>
<td></td>
<td></td>
</tr>
<tr>
<td>ORDER_ROUTING_SYSTEM</td>
<td></td>
<td></td>
</tr>
<tr>
<td>QUOTE_MACHINE</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TRADER_DEVELOPMENT_PROGRAM</td>
<td></td>
<td></td>
</tr>
<tr>
<td>TRADING_ENGINE</td>
<td></td>
<td></td>
</tr>
<tr>
<td>QUOTE_PROVIDER</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Where used:**
RD115 User Profile Status
### 6.86 classifViolation

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

**Format**: alphanumeric 9

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>n.a.</td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>Accidental</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>Systematic</td>
<td></td>
</tr>
</tbody>
</table>

**Where used**: TR102 Excessive System Usage Report

### 6.87 classRule

**Description**: States type of the long value.

**Format**: alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>N</td>
<td>National ID</td>
</tr>
<tr>
<td>L</td>
<td>L</td>
<td>LEI</td>
</tr>
<tr>
<td>EMPTY</td>
<td>EMPTY</td>
<td>Indicates that the long value has to be 'AGGR' or 'PNAL'</td>
</tr>
</tbody>
</table>

**Where used**: TR161 Identifier Mapping Status

### 6.88 clearingAccount

**Description**: This field contains the clearing account value which is derived in accordance with the already existing account validation rules and consistency checks of Eurex Clearing.

**Format**: alphanumeric 32

**Where used**: TE810 T7 Daily Trade Confirmation
6.89 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

6.90 clearingPriceOffset

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

Format: numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.91 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

6.92 clearingTakeUpMember

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

Format: alphanumeric 5
Where used:  
- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

### 6.93 clgInstr

**Description**  
This field contains the clearing instruction.

**Format**  
alphanumeric 2

**Valid Values**  
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>N</td>
</tr>
<tr>
<td>2</td>
<td>B</td>
</tr>
<tr>
<td>13</td>
<td>S</td>
</tr>
</tbody>
</table>

Where used:  
- TC810 T7 Daily Trade Confirmation

### 6.94 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:  
- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
6.95 clientKey

Description: This field contains the key used to identify the auto approval rule for a specific customer.

Format: alphanumeric 12

Where used: RD185 Auto Approval Rule Status

6.96 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

6.97 closTime

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

Format: TimeFormat18

Where used: TC545 Daily TES Maintenance, TE545 Daily TES Maintenance, TE546 Daily Basket TES Maintenance, TE547 TES Late Approval Report
6.98  **cntrClasCod**

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

**Format**
 alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>C</td>
<td>Call</td>
</tr>
<tr>
<td>P</td>
<td>Put</td>
</tr>
</tbody>
</table>

**Where used:**
- RC100 Capital Adjustment Series Report
- TA113 Complex and Flexible Instrument Definition
- TA116 Decay Split Table
- TE930 T7 Daily Trade Statistics

6.99  **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

6.100  **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 2

**Where used:**
- RC100 Capital Adjustment Series Report
- TA113 Complex and Flexible Instrument Definition
- TA116 Decay Split Table
6.101 complianceInfo

Description

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

Format

alphanumeric 20

Where used:
RD185 Auto Approval Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.102 compressionRunId

Description

This field indicates the unique compression run ID.

Format

alphanumeric 20

Where used:
TE548 Daily Compression Maintenance

6.103 compRunStatus

Description

This field indicates the compression run status.

Format

alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>S</td>
<td>START COMPRESSION</td>
</tr>
<tr>
<td>2</td>
<td>C</td>
<td>COMPLETE COMPRESSION</td>
</tr>
<tr>
<td>3</td>
<td>X</td>
<td>CANCEL COMPRESSION</td>
</tr>
</tbody>
</table>
6.104 compTime

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

Format: TimeFormat18

Where used: TE548 Daily Compression Maintenance

6.105 contractDate

Description: This field contains the contract date of the underlying contract.

Format: DateFormat

Where used: RC100 Capital Adjustment Series Report
            TA113 Complex and Flexible Instrument Definition

6.106 contractMonth

Description: This field indicates the contract month of the instrument.

Format: numeric 2

Where used: RC100 Capital Adjustment Series Report
            TA116 Decay Split Table

6.107 contractYear

Description: This field indicates the contract year of the instrument.

Format: numeric 4
Where used: RC100 Capital Adjustment Series Report
         TA116 Decay Split Table

6.108 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

6.109 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

6.110 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
6.111  couponFrq

Description
This field contains the textual specification for the coupon frequency, which is the number of interest payments (coupon) made annually.

Format
alphanumeric 32

Where used:
TE545 Daily TES Maintenance

6.112  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

6.113  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

6.114  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
6.115 covReq

Description
This field contains coverage requirement, which is the percentage of trading period required to be covered by good quotes for a member registered under advanced or permanent market maker program.

Format
numeric 5

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.116 covTim

Description
This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours.

Format
TimeFormat

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.117 covTimPercent

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

Format
numeric 6, 2
Where used: TD982 Special Report French Equity Options

6.118 crossed

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

Format: alphanumeric 1

Valid Values
- Y: SMP action took place
- N: No SMP action took place

Where used: TE540 Daily Order Maintenance

6.119 cshPreConv

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

Format: numeric 8, 4

Where used: TE545 Daily TES Maintenance

6.120 ctAtwAskQty

Description: This field displays the ask side's time-weighted average quantity in continuous trading in one instrument on this trading day.

Format: numeric 13, 4
6.121 ctAtwAskQtyMtd

Description
This field displays the ask side's time-weighted average quantity in continuous trading in one instrument month-to-date.

Format
numeric 13, 4

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.122 ctAtwBidQty

Description
This field displays the bid side's time-weighted average quantity in continuous trading in one instrument on this trading day.

Format
numeric 13, 4

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.123  ctAtwBidQtyMtd

Description: This field displays the bid side's time-weighted average quantity in continuous trading in one instrument month-to-date.

Format: numeric 13, 4

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.124  ctAtwSpreadAbsolute

Description: This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.125  ctAtwSpreadAbsoluteMtd

Description: This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument month-to-date.

Format: numeric signed 10, 5
6.126  \texttt{ctAtwSpreadBonusToMaxSpreadMtd}

\textbf{Description}  
This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread in one instrument month-to-date.

\textbf{Format}  
numeric signed 10, 5

\textbf{Where used:}  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor

6.127  \texttt{ctAtwSpreadPercentage}

\textbf{Description}  
This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument on this trading day.

\textbf{Format}  
numeric signed 10, 5

\textbf{Where used:}  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.128  \texttt{ctAtwSpreadPercentageBonusMtd}

\textbf{Description}  
This field displays the Average Time Weighted Spread with bonus in percent in continuous trading in one instrument month-to-date.

\textbf{Format}  
numeric signed 10, 5
Where used: PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.129  ctAtwSpreadPercentageMtd

Description: This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument month-to-date.

Format: numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.130  ctAtwSpreadToMaxSpread

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument on this trading day.

Format: numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.131  ctAtwSpreadToMaxSpreadMtd

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument month-to-date.

Format: numeric signed 10, 5
Where used:

<table>
<thead>
<tr>
<th>PM010 Performance Report Equities Regulated Market Maker</th>
</tr>
</thead>
<tbody>
<tr>
<td>PM020 Performance Report ETFs &amp; ETPs Regulated Market Maker</td>
</tr>
<tr>
<td>PM100 Performance Report Equities Designated Sponsor</td>
</tr>
<tr>
<td>PM200 Performance Report ETFs and ETPs Designated Sponsor</td>
</tr>
<tr>
<td>PM500 Rating Report Equities Designated Sponsor</td>
</tr>
<tr>
<td>PM600 Individual Rating Report Equities Designated Sponsor</td>
</tr>
</tbody>
</table>

### 6.132 ctAvgQuotTimeBonusMtdToTheSec

**Description**

This field shows the average quotation time during continuous trading with bonus in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

**Format**

alphanumeric 8

**Where used:**

<table>
<thead>
<tr>
<th>PM500 Rating Report Equities Designated Sponsor</th>
</tr>
</thead>
<tbody>
<tr>
<td>PM600 Individual Rating Report Equities Designated Sponsor</td>
</tr>
</tbody>
</table>

### 6.133 ctAvgQuotTimeMtd

**Description**

This field displays the average quotation time during continuous trading in one instrument month-to-date.

**Format**

TimeFormat

**Where used:**

<table>
<thead>
<tr>
<th>PM010 Performance Report Equities Regulated Market Maker</th>
</tr>
</thead>
<tbody>
<tr>
<td>PM020 Performance Report ETFs &amp; ETPs Regulated Market Maker</td>
</tr>
<tr>
<td>PM100 Performance Report Equities Designated Sponsor</td>
</tr>
<tr>
<td>PM200 Performance Report ETFs and ETPs Designated Sponsor</td>
</tr>
<tr>
<td>PM810 Individual Issuer-Designated Sponsor Report ETFs &amp; ETPs</td>
</tr>
<tr>
<td>PM820 Individual Designated Sponsor-Issuer Report ETFs &amp; ETPs</td>
</tr>
</tbody>
</table>

### 6.134 ctAvgQuotTimeMtdToTheSec

**Description**

This field shows the average quotation time during continuous trading in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

**Format**

alphanumeric 8
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.135  ctAvgTrdTimeMtd

Description:
This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date.

Format: TimeFormat

Where used:
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.136  ctAvgTrdTimeMtdToTheSec

Description:
This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

Format: alphanumeric 8

Where used:
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.137  ctpyStlIdAct

Description:
This field contains the settlement account of CounterParty Member.

Format: alphanumeric 35

Where used:
TC810 T7 Daily Trade Confirmation
6.138  ctpyStlIdLoc

Description  This field contains the settlement location of CounterParty Member.

Format  alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.139  ctQuotTime

Description  This field displays the quotation time during continuous trading in one instrument on this trading day.

Format  TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.140  ctQuotTimeIssuer

Description  This field displays the quotation time during continuous trading in one instrument based on the Issuer's parameters on this trading day.

Format  TimeFormat

Where used: PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.141  **ctQuotTimeIssuerMtd**

**Description**  
This field shows the average quotation time during continuous trading in one instrument based on the Issuer's parameters month-to-date.

**Format**  
TimeFormat

**Where used:**  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.142  **ctRate**

**Description**  
This field displays the participation rate during continuous trading in one instrument on this trading day.

**Format**  
numeric 5, 2

**Where used:**  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.143  **ctRateBonusMtd**

**Description**  
This field displays the participation rate with bonus during continuous trading in one instrument month-to-date.

**Format**  
numeric 5, 2

**Where used:**  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor

6.144  **ctRateIssuer**

**Description**  
This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument on this trading day.
Format numeric 5, 2

Where used: PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.145 ctRateIssuerMtd

**Description**
This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument month-to-date.

**Format** numeric 5, 2

**Where used:**
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.146 ctRateMtd

**Description**
This field displays the participation rate during continuous trading in one instrument month-to-date.

**Format** numeric 5, 2

**Where used:**
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.147 ctrPtyId

**Description**
This field contains the counterparty member ID.
Format alphanumeric 5

Where used: CB243 Specialist Service Fee XFS Per Executed Order
TC810 T7 Daily Trade Confirmation

6.148 ctTrdTime

Description This field displays the continuous trading time excluding auctions and volatility interruptions in one instrument on this trading day.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.149 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

6.150 currSetlmtPrc_1

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

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics
6.151 currTypCod

Description This field indicates the currency code based on the ISO standard. It contains the trading currency.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD965 Specialist State Change
6.152 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

6.153 customerInstr

Description: This field refers to the rate identifier defined by the Futures Industry Association (FIA) and contains information about the way 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:
- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.154 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.
6.155  **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, 8

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

6.156  **dailyFunding**  
Description: This field represents the Daily Funding amount calculated from the Funding Rate entered for the day and applied for the Funding Days to the Underlying Index of the previous day.

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.157  **dailyStratViolPct**  
Description: Daily Strategy Violation Percent.

Format: numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement
6.158  **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

6.159  **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

6.160  **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

6.161  **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

### 6.162 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

### 6.163 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

### 6.164 dealCancelStatus

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

**Format**
alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>P</td>
<td>CANCEL_BY_REQUESTER_PENDING</td>
</tr>
<tr>
<td>2</td>
<td>Q</td>
<td>CANCEL_BY_RESPONDENT_PENDING</td>
</tr>
<tr>
<td>3</td>
<td>D</td>
<td>CANCEL_BY_REQUESTER_DECLINED</td>
</tr>
<tr>
<td>4</td>
<td>E</td>
<td>CANCEL_BY_RESPONDENT_DECLINED</td>
</tr>
<tr>
<td>5</td>
<td>A</td>
<td>CANCEL_BY_REQUESTER_APPROVED</td>
</tr>
<tr>
<td>6</td>
<td>B</td>
<td>CANCEL_BY_RESPONDENT_APPROVED</td>
</tr>
</tbody>
</table>
Where used: TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.165 dealFreeText1

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

Format alphanumeric 132

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

6.166 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
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.167 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

### 6.168 dealPrc

**Description**

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

**Format**

numeric signed 9, 5

**Where used:**

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

### 6.169 dealQty

**Description**

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

**Format**

numeric 13, 4

**Where used:**

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

### 6.170 dealQuoteId

**Description**

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

**Format**

alphanumeric 20

**Where used:**

TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance
6.171  dealReportId

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

Format  alphanumeric 20

Where used:  TC600 Xetra EnLight Maintenance
              TE600 Eurex EnLight Maintenance

6.172  dealStatus

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

Format  alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>P</td>
<td>Deal status is Pending</td>
</tr>
<tr>
<td>2</td>
<td>F</td>
<td>Deal status is Final</td>
</tr>
<tr>
<td>3</td>
<td>R</td>
<td>Deal is Rejected</td>
</tr>
<tr>
<td>5</td>
<td>T</td>
<td>Deal is Rejected due to Time Out</td>
</tr>
<tr>
<td>6</td>
<td>H</td>
<td>Deal status is Hedging</td>
</tr>
<tr>
<td>7</td>
<td>S</td>
<td>Deal status is Rejected by System</td>
</tr>
<tr>
<td>8</td>
<td>B</td>
<td>Deal status is Rejected by Both</td>
</tr>
</tbody>
</table>

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

6.173  dealTime

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

Format  TimeFormat18
6.174 dealUpdateTime

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

Format: TimeFormat18

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

6.175 decaySplit

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

Format: numeric 2

Where used: TA116 Decay Split Table

6.176 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
6.177 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

6.178 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

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F False - is not protected from deletion</td>
</tr>
<tr>
<td>1</td>
<td>T True - is protected from deletion</td>
</tr>
</tbody>
</table>

Where used: RD115 User Profile Status

6.179 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

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>DISABLED</td>
<td>Member has been set to disabled by the clearing member.</td>
</tr>
</tbody>
</table>
Where used: TT136 Pre-trade Risk Control

### 6.180 disableSMP

**Description**

This field indicates displays whether SMP functionality is enabled for a particular BU or not.

**Format**

alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE SMP is enabled.</td>
</tr>
<tr>
<td>1</td>
<td>TRUE SMP is disabled.</td>
</tr>
</tbody>
</table>

Where used: RD205 SMP Group Status Report

### 6.181 discFactor

**Description**

This field indicates the discount factor calculated from the interest till expiration.

**Format**

numeric 10, 9

Where used: TA114 Variance Futures Parameter

### 6.182 disclaimer

**Description**

This field contains the disclaimer of the report.

**Format**

alphanumeric 300

Where used: TD982 Special Report French Equity Options
6.183  distributionIndex

Description  This field represents the Distribution Index entered for the business day.

Format  numeric signed 12, 6

Where used:  TA115 Total Return Futures Parameters

6.184  dlyHghPrc

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

Format  numeric 11, 5

Where used:  TD930 Daily Trade Statistics

6.185  dlyHghPrcSignd

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

Format  numeric signed 11, 5

Where used:  TE930 T7 Daily Trade Statistics

6.186  dlyLowPrc

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

Format  numeric 11, 5

Where used:  TD930 Daily Trade Statistics
6.187  dlyLowPrcSignd

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

Format  
numeric signed 11, 5

Where used:  
TE930 T7 Daily Trade Statistics

6.188  dmaFlg

Description  
This field represents the flag for Direct Market Access (DMA), that is only available for Trading Capacity A.

Format  
alphanumeric 1

Valid Values  
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE</td>
</tr>
<tr>
<td>1</td>
<td>TRUE</td>
</tr>
</tbody>
</table>

Where used:  
RD185 Auto Approval Rule Status  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TR165 DMA Error Report

6.189  dscr1

Description  
This field contains the descriptor.

Format  
alphanumeric 132
Where used: CB068 Transaction Overview
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.190 dwzNo
Description This field contains the member's DWZ account number.
Format numeric 4
Where used: TC810 T7 Daily Trade Confirmation

6.191 effectOnBasket
Description Effect of the basket operation on the basket component, as indicated by the initiating user.
Format alphanumeric 1
Valid Values Decodes Descriptions
1 A Adding Volume
2 R Removing Volume
Where used: TE546 Daily Basket TES Maintenance

6.192 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
6.193 **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

6.194 **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

6.195 **effStatus**

Description
This field contains the effective user status.

Format
 alphanumeric 1

Valid Values
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Active</td>
</tr>
<tr>
<td>2</td>
<td>Suspended</td>
</tr>
</tbody>
</table>

Where used:
RD115 User Profile Status

6.196 **elapsedNoTradingDays**

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

Format
numeric 4
6.197 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

6.198 enableExtendedPTRLCon

Description: This field indicates when this flag is enabled, the Extended PreTrade Risk Limit Consumption is the method used to calculate the PTRL Consumption, weighting Future Spread transactions with the Netting Coefficient.

Format: alphanumeric 1

Valid Values | Decodes | Descriptions
---|---|---
1 | TRUE | The Extended Pre-Trade Risk Limit Consumption is enabled.
0 | FALSE | The Extended Pre-Trade Risk Limit Consumption is not enabled.

Where used: TT136 Pre-trade Risk Control

6.199 enableIssuerAccount

Description: This flag indicates if trader is allowed to act in Issuer account.
Format alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Y</td>
<td>Yes.</td>
</tr>
<tr>
<td>2</td>
<td>N</td>
<td>No.</td>
</tr>
</tbody>
</table>

Where used: RD115 User Profile Status

**6.200 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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Y</td>
<td>Yes</td>
</tr>
<tr>
<td>2</td>
<td>N</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used: RD115 User Profile Status

**6.201 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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Y</td>
<td>Yes</td>
</tr>
<tr>
<td>2</td>
<td>N</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used: RD115 User Profile Status
6.202 enableRisklessPrincipalAcct

Description This flag indicates if trader is allowed to act in riskless account (allowed to use Riskless trading capacity).

Format alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>Yes</td>
</tr>
<tr>
<td>N</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used: RD115 User Profile Status

6.203 enableSmart

Description This field indicates whether Smart functionality is enabled for the negotiation event or not.

Format alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>FALSE</td>
<td>Smart functionaity is not enabled for the negotiation event.</td>
</tr>
<tr>
<td>TRUE</td>
<td>Smart functionaity is enabled for the negotiation event.</td>
</tr>
</tbody>
</table>

Where used: TC600 Xetra EnLight Maintenance

6.204 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
6.205 enlCutLimitLpInd

Description: This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format: alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.206 enlCutLimitMktInd

Description: This field indicates whether the total market has received too few RFQs. If this is the case, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also enlCutLimitLpInd.

Format: alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.207 enlDayCutLimitLp

Description: This field contains the number of Eurex EnLight daily maximum number of RFQs addressed to the Liquidity Provider that need to be responded.

Format: numeric 3

Where used: TD961 Daily Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
6.208 enlDayRfqLp

**Description**  
This field contains the number of Eurex EnLight daily RFQs addressed to the Liquidity Provider.

**Format**  
numeric 5

**Where used:**  
TD961 Daily Eurex EnLight LP Performance

6.209 enlDayUnadjVldRfqLp

**Description**  
This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

**Format**  
numeric 5

**Where used:**  
TD964 MTD Eurex EnLight Performance

6.210 enlDayVldRfqLp

**Description**  
This field contains the number of Eurex EnLight daily valid number of RFQs addressed to the Liquidity Provider.

**Format**  
numeric 5

**Where used:**  
TD961 Daily Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

6.211 enlDayVldRfqMkt

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

**Format**  
numeric 5
6.212  enlDayVldRfqResponses

Description  This field contains the number of Eurex EnLight valid good RFQ responses provided on this day by Liquidity Provider.

Format  numeric 5

Where used:  TD961 Daily Eurex EnLight LP Performance
              TD964 MTD Eurex EnLight Performance

6.213  enlFulfInd

Description  This field contains the information on whether Liquidity Provider has fulfilled MTD the Eurex EnLight Building Block requirement (yes/no).

Format  alphanumeric 3

Where used:  TD955 Building Block Liquidity Provider Measurement
              TD962 MTD Eurex EnLight LP Performance
              TD964 MTD Eurex EnLight Performance

6.214  enInstrFulfInd

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

Format  alphanumeric 3

Where used:  TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
6.215  enlMinVldRfqLp

Description: This field contains the minimum valid RFQs per product per month per Liquidity Provider. If the Liquidity Provider receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqMkt.

Format: numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.216  enlMinVldRfqMkt

Description: This field contains the minimum valid RFQs per product per month per total market. If the total market receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqLp.

Format: numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.217  enlMtdCutLimitLp

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

Format: numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.218  enlMtdCutLimitMkt

Description: This field contains the cutoff limit for the number of RFQs for the total market.
6.219  enlMtdVldRfqLp

Description
This field contains the number of Eurex EnLight MTD valid number of RFQs addressed to the Liquidity Provider.

Format
numeric 5

Where used:
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.220  enlMtdVldRfqMkt

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

Format
numeric 5

Where used:
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.221  enlMtdVldRfqResponses

Description
This field contains the the number of Eurex EnLight valid good RFQ responses provided MTD by Liquidity Provider.

Format
numeric 5

Where used:
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
6.222 enlRespRateInd

Description: This field indicates whether the Eurex EnLight response rate MTD (number of MTD valid good RFQ responses divided by total number of MTD adjusted valid RFQs to LP) is fulfilled.

Format: alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.223 enlRfqVal

Description: This field contains an indicator on the whether the RFQ was valid.

Format: alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.224 enlViolPct

Description: This field contains the information on the RFQ response violation percentages MTD.

Format: numeric 5, 2

Where used: TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.225 enteringUser

Description: This field indicates the user who entered the order.

Format: alphanumeric 6
Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication

6.226 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.227 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

6.228 entryTime

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

Format TimeFormat18
Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail

### 6.229 envText

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

**Format**
alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>Acceptance</td>
</tr>
<tr>
<td>S</td>
<td>Simulation</td>
</tr>
<tr>
<td>P</td>
<td>Production</td>
</tr>
</tbody>
</table>

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
TR166 Identifier Mapping Final Error report
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.230 errDescription

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

Format alphanumeric 2
<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td></td>
<td>Client long value is missing.</td>
</tr>
<tr>
<td>2</td>
<td></td>
<td>Duplicate short / long code combination in database.</td>
</tr>
<tr>
<td>3</td>
<td></td>
<td>PNAL. Pending allocations. Client long value has not been provided for Short Code ID.</td>
</tr>
<tr>
<td>4</td>
<td></td>
<td>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.</td>
</tr>
<tr>
<td>5</td>
<td></td>
<td>Duplicate record submitted on the same business date.</td>
</tr>
<tr>
<td>6</td>
<td></td>
<td>Invalid Short Code ID.</td>
</tr>
<tr>
<td>7</td>
<td></td>
<td>ParticipantID not assigned.</td>
</tr>
<tr>
<td>8</td>
<td></td>
<td>MIC not assigned.</td>
</tr>
<tr>
<td>9</td>
<td></td>
<td>Invalid uploadFile format.</td>
</tr>
<tr>
<td>10</td>
<td></td>
<td>Invalid value in the field Participant ID.</td>
</tr>
<tr>
<td>11</td>
<td></td>
<td>Invalid value in field MIC.</td>
</tr>
<tr>
<td>12</td>
<td></td>
<td>Invalid value in field Status Indicator.</td>
</tr>
<tr>
<td>13</td>
<td></td>
<td>Invalid value in field Valid from date.</td>
</tr>
<tr>
<td>14</td>
<td></td>
<td>Invalid value in field Classification rule.</td>
</tr>
<tr>
<td>15</td>
<td></td>
<td>Invalid value in field National ID Country Code.</td>
</tr>
<tr>
<td>16</td>
<td></td>
<td>Invalid value in field National ID Priority.</td>
</tr>
<tr>
<td>17</td>
<td></td>
<td>Invalid value in field Client long value.</td>
</tr>
<tr>
<td>18</td>
<td></td>
<td>Invalid LEI format for Client long value.</td>
</tr>
<tr>
<td>19</td>
<td></td>
<td>Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, or NORE.</td>
</tr>
<tr>
<td>20</td>
<td></td>
<td>Invalid Algo ID.</td>
</tr>
<tr>
<td>21</td>
<td></td>
<td>Invalid value in field upload date.</td>
</tr>
<tr>
<td>22</td>
<td></td>
<td>Invalid value in field email address.</td>
</tr>
<tr>
<td>23</td>
<td></td>
<td>Not an authorized DEA provider.</td>
</tr>
<tr>
<td>24</td>
<td></td>
<td>Not applicable.</td>
</tr>
<tr>
<td>25</td>
<td></td>
<td>Client long value already registered.</td>
</tr>
<tr>
<td>98</td>
<td></td>
<td>Complete uploadFile rejected.</td>
</tr>
<tr>
<td>99</td>
<td></td>
<td>Other errors.</td>
</tr>
</tbody>
</table>

Where used:  
TR160 Identifier Mapping Error  
TR162 Algo HFT Error  
TR165 DMA Error Report
### 6.231 etiCmlVol

**Description**
This field contains the cumulated ETI volume.

**Format**
numeric signed 17, 4

**Where used:**
CB080 Monthly Fee and Rebate Statement

### 6.232 etiFeeAftReb

**Description**
This field contains the ETI fee after rebate.

**Format**
numeric signed 15, 2

**Where used:**
CB080 Monthly Fee and Rebate Statement

### 6.233 etiFeeReb

**Description**
This field contains the Lean Order fee rebate.

**Format**
numeric signed 15, 2

**Where used:**
CB080 Monthly Fee and Rebate Statement

### 6.234 etiUnRebFee

**Description**
This field contains the unrebated fee.

**Format**
numeric signed 15, 2

**Where used:**
CB080 Monthly Fee and Rebate Statement
6.235  eventActivity

**Description**
This field contains the information about the activity done on the Negotiation Event.

**Format**
alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>NEW</td>
<td>New Negotiation Event is created</td>
</tr>
<tr>
<td>MOD</td>
<td>Negotiation Event is updated</td>
</tr>
<tr>
<td>QUO</td>
<td>Quote is added, updated or removed</td>
</tr>
<tr>
<td>DEAL</td>
<td>New Deal is created</td>
</tr>
<tr>
<td>DEAL_MOD</td>
<td>Deal is updated</td>
</tr>
</tbody>
</table>

**Where used:**
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.236  eventExpiryTime

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

**Format**
TimeFormat18

**Where used:**
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.237  eventFreeText

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

**Format**
alphanumeric 132

**Where used:**
TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance
6.238  **eventId**

Description  This field contains the Negotiation Event ID given by the Selective RFQ service (unique per business day).

Format  alphanumeric 20

Where used:  
TC545 Daily TES Maintenance  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE545 Daily TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

6.239  **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

6.240  **eventOverallQty**

Description  This field contains the Overall Quantity which is sum of the Open Quantity and the Total Deal Quantity.

Format  numeric 13, 4

Where used:  
TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance
6.241 eventReportId

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

Format            alphanumeric 20

Where used:       TC600 Xetra EnLight Maintenance
                  TE600 Eurex EnLight Maintenance

6.242 eventSide

Description       This field contains the Negotiation Event Side. Buy, Sell

Format            alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>B</td>
<td>Buy</td>
</tr>
<tr>
<td>S</td>
<td>Sell</td>
</tr>
</tbody>
</table>

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

6.243 eventStartTime

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

Format            TimeFormat18

Where used:       TC600 Xetra EnLight Maintenance
                  TE600 Eurex EnLight Maintenance
### 6.244 eventStatus

**Description**
This field contains the status of the Negotiation Event.

**Format**
alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>OPEN</td>
<td>Open</td>
</tr>
<tr>
<td>2</td>
<td>CLOSE</td>
<td>Close</td>
</tr>
<tr>
<td>3</td>
<td>EXP</td>
<td>Expired</td>
</tr>
<tr>
<td>4</td>
<td>SYSCLS</td>
<td>Closed By System</td>
</tr>
<tr>
<td>5</td>
<td>SUSP</td>
<td>Suspended RfQ</td>
</tr>
</tbody>
</table>

*Where used:*
TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.245 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

### 6.246 eventType

**Description**
This field contains the Negotiation Event Type.

**Format**
alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>I</td>
<td>Indicative</td>
</tr>
<tr>
<td>2</td>
<td>F</td>
<td>Firm</td>
</tr>
</tbody>
</table>
6.247 excessTxn

Description: This field contains excess transactions above the transaction limit.

Format: numeric 12

Where used: TR102 Excessive System Usage Report

6.248 exchangeOrderId

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

Format: alphanumeric 20


6.249 exchNam

Description: This field contains the exchange name.

Format: alphanumeric 5
<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
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<td>Eurex</td>
<td></td>
</tr>
<tr>
<td>EEX</td>
<td>EEX</td>
<td></td>
</tr>
<tr>
<td>XETR</td>
<td>XETRA</td>
<td></td>
</tr>
<tr>
<td>XVIE</td>
<td>VIENNA</td>
<td></td>
</tr>
<tr>
<td>XFRA</td>
<td>Boerse Frankfurt</td>
<td></td>
</tr>
<tr>
<td>XBUL</td>
<td>Bulgarian Stock Exchange</td>
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<td>Budapest Stock Exchange</td>
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<td>XLJU</td>
<td>Ljubljana Stock Exchange</td>
<td></td>
</tr>
<tr>
<td>XPRA</td>
<td>Prague Stock Exchange</td>
<td></td>
</tr>
<tr>
<td>XZAG</td>
<td>Zagreb Stock Exchange</td>
<td></td>
</tr>
<tr>
<td>XMAL</td>
<td>Malta Stock Exchange</td>
<td></td>
</tr>
</tbody>
</table>

Where used:
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
6.250  exchRat

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

Format  numeric 16, 9

Where used:  
- CB042 Fee Per Executed Order  
- CB142 Fee Per Executed Order T7 Boerse Frankfurt  
- CB242 Specialist Service Fee Per Executed Order  
- CB243 Specialist Service Fee XFS Per Executed Order  
- CB250 Specialist Service Fee Overall Summary  
- TC545 Daily TES Maintenance  
- TC810 T7 Daily Trade Confirmation
6.251 execDate

Description: This field contains the execution date.

Format: DateFormat

Where used: PM900 Specialist Performance per Executed Order
             PM930 ITM Issuer Performance Per Executed Order

6.252 execDuration

Description: This field displays the execution duration including the time a Stop order had potentially been triggerable, in seconds, with centiseconds as decimals.

Format: numeric 7, 2

Where used: PM900 Specialist Performance per Executed Order
             PM930 ITM Issuer Performance Per Executed Order

6.253 execIdentifier

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

Format: alphanumeric 20

Where used: RD185 Auto Approval Rule Status
            TC540 Daily Order Maintenance
            TC545 Daily TES Maintenance
            TC550 Open Order Detail
            TC600 Xetra EnLight Maintenance
            TC610 Xetra EnLight Best Execution Summary
            TC810 T7 Daily Trade Confirmation
            TE540 Daily Order Maintenance
            TE545 Daily TES Maintenance
            TE546 Daily Basket TES Maintenance
            TE550 Open Order Detail
6.254 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:
PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.255 execQty

Description
This field contains the order executed quantity, which is the matched quantity as a result of a trade.

Format
numeric 13, 4
6.256 execQualifier

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

Format alphanumeric 7

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
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<td>Entered by human/natural person</td>
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<tr>
<td>22</td>
<td>Algo</td>
<td>Entered by Algorithm</td>
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Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE910 T7 Daily Trade Activity

Where used: RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
6.257 **execTime**

Description  This field contains the time provided by the Exchange when the TES trade is executed.

Format       TimeFormat18

Where used:  TC545 Daily TES Maintenance  
              TE545 Daily TES Maintenance  
              TE546 Daily Basket TES Maintenance  
              TE548 Daily Compression Maintenance

6.258 **execTimeStamp**

Description  This field displays the execution time stamp.

Format       TimeFormat

Where used:  PM900 Specialist Performance per Executed Order  
              PM930 ITM Issuer Performance Per Executed Order

6.259 **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

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
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<tr>
<td>A</td>
<td>American</td>
</tr>
<tr>
<td>E</td>
<td>European</td>
</tr>
</tbody>
</table>
Where used: TA113 Complex and Flexible Instrument Definition

6.260 expDat

Description: This field contains the expiration date of the contract.

Format: DateFormat

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

6.261 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

6.262 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
6.263 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

6.264 expToBeQuot

Description
This field contains the number of expirations to be quoted as an obligation to a market maker program.

Format
numeric 5

Where used:
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.265 factDat

Description
This field indicates the reporting business day.

Format
DateFormat

Where used:
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE547 TES Late Approval Report

6.266 feeAdj

Description   This field contains the fee adjustment type.

Format        alphanumeric 40

Where used:   CB080 Monthly Fee and Rebate Statement

6.267 feeAmnt

Description   This field contains the fee amount for the contract.

Format        numeric signed 15, 2

Where used:   CB080 Monthly Fee and Rebate Statement
               CB150 Fee Overall Summary T7 Boerse Frankfurt

6.268 feeCrtDayAmnt

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

Format        numeric 15, 2

Where used:   CB050 Fee Overall Summary
               CB150 Fee Overall Summary T7 Boerse Frankfurt

6.269 feeCrtMthAmnt

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

Description: This field contains the fee current monthly balance.

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.271 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

6.272 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

6.273 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.

**6.274 feePrvDayAmnt**

**Description**

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

**Format**

numeric 15, 2

**Where used:**

CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

**6.275 feePrvMthAmnt**

**Description**

This field contains the sum of previous month calculated fees.

**Format**

numeric 15, 2

**Where used:**

CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

**6.276 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
6.277 feeTypCod

Description  This field contains the Fee Type Code.

Format  alphanumeric 3
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</table>
### 6.278 feeTypCodAll

**Description**

This field contains all fee type codes per order. The fee type codes in this field will be separated by comma without blank.

**Format**

alphanumeric 35

**Where used:**

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB080 Monthly Fee and Rebate Statement
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt

### 6.279 feeTypNam

**Description**

This field contains the fee type name.
Format: alphanumeric 40
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<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
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<tbody>
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<td>OTC TRADE</td>
<td>OTC TRADE</td>
<td>Transaction prices per OTC trade entry</td>
</tr>
<tr>
<td>MIDPOINT</td>
<td>MIDPOINT</td>
<td>Transaction prices per executed order: Xetra MidPoint</td>
</tr>
<tr>
<td>ETF ETCs PASS</td>
<td>ETF ETCs PASS</td>
<td>Passive executions of an order in Exchange Traded Funds and Exchange Traded Commodities entered via the Proprietary Account (P)</td>
</tr>
<tr>
<td>DS Bonus</td>
<td>DS Bonus</td>
<td>DS Bonus</td>
</tr>
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<td>SP Bonus PE</td>
<td>SP Bonus PE</td>
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<td>DAX</td>
<td>Transaction Fees for DAX Instruments Value-based price (other orders)</td>
</tr>
<tr>
<td>ETF ETCs</td>
<td>ETF ETCs</td>
<td>Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (other orders)</td>
</tr>
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<td>Transaction Fees for Other Instruments Value-based price (Lean order)</td>
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<td>EQU CONT AUCT</td>
<td>Transaction Fees for Equities in Continuous Auction Trading Model</td>
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<td>Transaction Fees for Bonds</td>
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<td>Specialist Service Fee for Bonds</td>
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<td>Performance Based Rebate for Specialists</td>
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<td>Performance Based Rebate for Specialists</td>
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<td>Designated Sponsor Refund for trades of a Designated Sponsor</td>
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<td>REB NEW MEM</td>
<td>Rebate for new Xetra Member</td>
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<td>MINIMUM FEE</td>
<td>Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.</td>
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<td>TL QUOTES FEE</td>
<td>Transaction Limit Fee for Quotes (Excessive Usage)</td>
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<tr>
<td>TL INQ FEE</td>
<td>TL INQ FEE</td>
<td>Transaction Limit Fee for Inquiries (Excessive Usage)</td>
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<td>Fees for connections to the Xetra system</td>
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<td>Each kind of manual fee adjustments entered into the SAP system via SEG</td>
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<td>OTC TRD ENTRIES</td>
<td>OTC Trade Entries XETR</td>
<td></td>
</tr>
<tr>
<td>SP SF EQ F</td>
<td>Specialist Service Fee perf. EQUIT fix</td>
<td></td>
</tr>
<tr>
<td>SP SF EQ V</td>
<td>Specialist Service Fee perf. EQUIT var</td>
<td></td>
</tr>
<tr>
<td>SP REF TAF EQ F</td>
<td>SP Refund Perf Transaction Fee EQUIT fix</td>
<td></td>
</tr>
<tr>
<td>SP REF TAF EQ V</td>
<td>SP Refund Perf Transaction Fee EQUIT var</td>
<td></td>
</tr>
<tr>
<td>SP REF TRF EQ F</td>
<td>SP Refund Perf Trading Fee EQUIT fix</td>
<td></td>
</tr>
<tr>
<td>SP REF TRF EQ V</td>
<td>SP Refund Perf Trading Fee EQUIT var</td>
<td></td>
</tr>
<tr>
<td>ADD CCP EQ</td>
<td>SP Bonus CCP eligible EQUIT</td>
<td></td>
</tr>
<tr>
<td>ADD NONCCP EQ 1</td>
<td>SP Bonus non CCP-coll safe custody EQUIT</td>
<td></td>
</tr>
<tr>
<td>ADD NONCCP EQ 2</td>
<td>SP Bonus non CCP-US &amp; Euroland CSC EQUIT</td>
<td></td>
</tr>
<tr>
<td>ADD NONCCP EQ 3</td>
<td>SP Bonus non CCP-individ safecust EQUIT</td>
<td></td>
</tr>
<tr>
<td>ADD NONCCP EQ 4</td>
<td>SP Bonus nonCCP-non-coll safe cust EQUIT</td>
<td></td>
</tr>
<tr>
<td>TRF BON LIS F</td>
<td>XETRA TRADING FEE BOND LISTING fix</td>
<td></td>
</tr>
<tr>
<td>TRF BON LIS V</td>
<td>XETRA TRADING FEE BOND LISTING var</td>
<td></td>
</tr>
<tr>
<td>TRF BON NPUB F</td>
<td>XETRA TRADING FEE BOND NPUB fix</td>
<td></td>
</tr>
<tr>
<td>TRF BON NPUB V1</td>
<td>XETRA TRADING FEE BOND NPUB NZAC var</td>
<td></td>
</tr>
<tr>
<td>TRF BON NPUB V2</td>
<td>XETRA TRADING FEE BOND NPUB ZAC var</td>
<td></td>
</tr>
<tr>
<td>Tag Description</td>
<td>FIX/Var</td>
<td>Tag Description</td>
</tr>
<tr>
<td>---------------------------------------------------------------------------------</td>
<td>---------</td>
<td>---------------------------------------------------------------------------------</td>
</tr>
<tr>
<td>TRF BON PUB F</td>
<td>XETRA TRADING FEE BOND PUB fix</td>
<td>TRF EQ F</td>
</tr>
<tr>
<td>TRF BON PUB V</td>
<td>XETRA TRADING FEE BOND PUB var</td>
<td>TRF EQ V</td>
</tr>
<tr>
<td>TAF BON F</td>
<td>XETRA TRANSACTION FEE BOND fix</td>
<td>TAF BON LIS F</td>
</tr>
<tr>
<td>TAF BON LIS V</td>
<td>XETRA TRANSACTION FEE BOND LISTING var</td>
<td>TAF BON V</td>
</tr>
<tr>
<td>TAF EQ F</td>
<td>XETRA TRANSACTION FEE EQUIT fix</td>
<td>TAF EQ V</td>
</tr>
<tr>
<td>SP SF B NPUB F</td>
<td>SSF perf. BOND NPUB fix</td>
<td>SP TA B NPUB F</td>
</tr>
<tr>
<td>SP SF B NPUB V1</td>
<td>SSF perf. BOND NPUB NZAC var</td>
<td>SP TA B NPUB V2</td>
</tr>
<tr>
<td>SP TA B PUB F</td>
<td>SP Refund Perf TAF BOND PUB fix</td>
<td>SP TR B NPUB F</td>
</tr>
<tr>
<td>SP TR B NPUB V1</td>
<td>SP Refund Perf TF BOND NPUB NZAC var</td>
<td>SP TR B NPUB V2</td>
</tr>
<tr>
<td>SP TR B PUB F</td>
<td>SP Refund Perf TF BOND PUB fix</td>
<td>AD CCP BON</td>
</tr>
<tr>
<td>ADD BON NONCCP1</td>
<td>SP Bonus non CCP -coll safe custody BOND</td>
<td>ADD BON NONCCP2</td>
</tr>
<tr>
<td>ADD BON NONCCP3</td>
<td>SP Bonus non CCP -individ safe cust BOND</td>
<td>ADD BON NONCCP4</td>
</tr>
<tr>
<td>TRADING FEE PRED II EQUIT LIST FIX</td>
<td>TRADING FEE PRED II EQUIT LIST FIX</td>
<td></td>
</tr>
<tr>
<td>TRADING FEE PRED II EQUIT LIST VAR</td>
<td>TRADING FEE PRED II EQUIT LIST VAR</td>
<td></td>
</tr>
<tr>
<td>TRADING FEE PRED II EQUIT LIST FIX</td>
<td>TRADING FEE PRED II EQUIT LIST FIX</td>
<td></td>
</tr>
<tr>
<td>TRADING FEE PRED II EQUIT LIST VAR</td>
<td>TRADING FEE PRED II EQUIT LIST VAR</td>
<td></td>
</tr>
</tbody>
</table>
Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB080 Monthly Fee and Rebate Statement
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt

6.280 feeYtdAmnt

Description This field contains the Fee Year To Date Amount. Current year's calculated
fees at previous month's value per fee type (does not include fees from deleted
clearing relationships).

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.281 finalMissing

Description This field contains the count of missing short codes of the field
"ClientID","Execution Decision" and "Investment Decision" of day t, which
were neither decrypted with a long code on trading day t nor t+1 eob.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.282 finalMissingMtd

Description This field contains a month-to-date percentage of missing short codes of the
field "ClientID","Execution Decision" and "Investment Decision" of day t,
which were neither decrypted with a long code on the trading day t nor t+1
eob. This MTD figure is calculated as sum of all "final missings after t+1" and
divided by the sum of all "used short codes of days t".

Format numeric 5, 2
6.283 finalMissingPerc

Description: This field contains the percentage of missing short codes of the field "ClientID", "Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format: numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.284 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

6.285 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

6.286 firmOtrVol

Description: This field displays the value of the daily order to trade ratio (OTR) based on volumes.
6.287  **fixClOrdId**

**Description**  
This field contains the FIX client order id.

**Format**  
alphanumeric 20

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

6.288  **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

6.289  **fixFee**

**Description**  
This field contains the fix fee.

**Format**  
numeric signed 15, 2

**Where used:**  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order
### 6.290 fixLfClOrdId

<table>
<thead>
<tr>
<th>Description</th>
<th>This field contains the FIX LF client order id.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Format</td>
<td>alphanumeric 20</td>
</tr>
<tr>
<td>Where used:</td>
<td>TC540 Daily Order Maintenance</td>
</tr>
<tr>
<td></td>
<td>TC550 Open Order Detail</td>
</tr>
</tbody>
</table>

### 6.291 fixRefFee

<table>
<thead>
<tr>
<th>Description</th>
<th>This field contains the refund TRF fix.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Format</td>
<td>numeric signed 15, 2</td>
</tr>
<tr>
<td>Where used:</td>
<td>CB162 Monthly Specialist Refund</td>
</tr>
</tbody>
</table>

### 6.292 flexAcctInfo

<table>
<thead>
<tr>
<th>Description</th>
<th>This field contains the flexible account information entered by members as free format text in order to segregate their clients positions.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Format</td>
<td>alphanumeric 32</td>
</tr>
<tr>
<td>Where used:</td>
<td>RD185 Auto Approval Rule Status</td>
</tr>
<tr>
<td></td>
<td>TE540 Daily Order Maintenance</td>
</tr>
<tr>
<td></td>
<td>TE545 Daily TES Maintenance</td>
</tr>
<tr>
<td></td>
<td>TE546 Daily Basket TES Maintenance</td>
</tr>
<tr>
<td></td>
<td>TE550 Open Order Detail</td>
</tr>
<tr>
<td></td>
<td>TE590 CLIP Trading Indication</td>
</tr>
<tr>
<td></td>
<td>TE600 Eurex EnLight Maintenance</td>
</tr>
<tr>
<td></td>
<td>TE610 Eurex EnLight Best Execution Summary</td>
</tr>
</tbody>
</table>

### 6.293 floor

<table>
<thead>
<tr>
<th>Description</th>
<th>This field contains month floor which is used to calculate volume component.</th>
</tr>
</thead>
</table>
6.294 floorNo

Description: This field provides the different floors of the number based OTR for regular members and market makers.

Format: numeric 12

Where used: TR102 Excessive System Usage Report
            TR104 Eurex Daily ESU Parameter

6.295 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

6.296 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
6.297  **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

6.298  **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

6.299  **freeText1**

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

**Format**
alphanumeric 12

**Where used:**
RD135 Trade Enrichment Rule Status
RD185 Auto Approval Rule Status
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
6.300  freeText2

Description  This field contains the text entered by the participant.

Format  alphanumeric 12

Where used:
- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.301  freeText3

Description  This field contains the text entered by the participant.

Format  alphanumeric 12

Where used:
- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
6.302 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
- RD185 Auto Approval Rule Status
- TC545 Daily TES Maintenance
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary

6.303 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
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>Yes</td>
</tr>
<tr>
<td>NO</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used:
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD981 Special Market Making Report

6.304 fulfilled

Description: Fulfillment Indicator

Format: alphanumeric 1
### 6.305 fulfilmentExplanation

**Description**
This field provides information about the fulfilment (or missing fulfilment) on complex instrument level and is only used by TD943.

**Format**
 alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>NO_QUOTE_REQ_RESP</td>
<td>No Quote Request Response</td>
</tr>
<tr>
<td>2</td>
<td>QR_RSP_TIME_FULF</td>
<td>Quote Request Response Time Fulfilled</td>
</tr>
<tr>
<td>3</td>
<td>QR_HLD_TIME_FULF</td>
<td>Quote Request Holding Time Fulfilled</td>
</tr>
<tr>
<td>4</td>
<td>QR_HLD_TIME_FAIL</td>
<td>Quote Request Holding Time Failed</td>
</tr>
<tr>
<td>5</td>
<td>QR_RSP_TIME_FAIL</td>
<td>Quote Request Response Time Failed</td>
</tr>
</tbody>
</table>

**Where used:**
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.306 fulfPackEqtInd

**Description**
This field indicates whether the market maker package requirement for the minimum number of equity products is fulfilled.

**Format**
 alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td>N</td>
<td>No</td>
<td></td>
</tr>
</tbody>
</table>

**Where used:**
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
6.307 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
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>Yes</td>
</tr>
<tr>
<td>N</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used:
TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.308 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
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>Yes</td>
</tr>
<tr>
<td>NO</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
6.309 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

6.310 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

6.311 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
6.312 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
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>Yes</td>
</tr>
<tr>
<td>NO</td>
<td>No</td>
</tr>
</tbody>
</table>

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

6.313 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
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>Yes</td>
</tr>
<tr>
<td>NO</td>
<td>No</td>
</tr>
</tbody>
</table>

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

6.314 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
6.315 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

6.316 futureQty

Description
This field contains the new future quantity provided by the responder.

Format
numeric 13, 4

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

6.317 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:
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
6.318 graceFactor

Description: This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.

Format: numeric 5, 4

Where used: TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter

6.319 graceFactorCnt

Description: Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the transaction based OTR.

Format: numeric 5, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.320 graceFactorVol

Description: Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format: numeric 5, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.321 halfMtdDays

Description: This field contains half of the total trading days till date
Format: numeric 2

Where used: TD983 Regulatory Market Making MTD

### 6.322  **hdgTyp**

**Description**: This field indicates the hedge type used in the off-book trade.

**Format**: alphanumeric 3

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>DUR</td>
<td>Duration Hedge</td>
</tr>
<tr>
<td>PF</td>
<td>Price Factor Hedge</td>
</tr>
<tr>
<td>PFC</td>
<td>Price Factor Hedge</td>
</tr>
<tr>
<td>NOM</td>
<td>Nominal Hedge</td>
</tr>
</tbody>
</table>

Where used: TE545 Daily TES Maintenance

### 6.323  **headroom**

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

**Format**: numeric 5, 4

Where used: TR102 Excessive System Usage Report

### 6.324  **highPrc**

**Description**: This field contains the higher price since start of trading.

**Format**: numeric signed 9, 5
### 6.325 inactivated

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

**Format**
Alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td></td>
<td>Active</td>
</tr>
<tr>
<td>1</td>
<td>I</td>
<td>Inactive</td>
</tr>
</tbody>
</table>

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

### 6.326 incomingOrderIndicator

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

**Format**
Alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>CLIP_INCOMING</td>
<td>The CLIP trade side is processed as CLIP incoming (client) order in the matching</td>
</tr>
<tr>
<td>2</td>
<td>CLIP_RESTING</td>
<td>The CLIP trade side is processed as CLIP resting (proprietary) order in the matching</td>
</tr>
<tr>
<td>3</td>
<td>CLIP_TOLERABLE</td>
<td>The CLIP trade side is processed as CLIP tolerable proprietary order in the matching</td>
</tr>
</tbody>
</table>

**Where used:**
- TE590 CLIP Trading Indication

### 6.327 initDispQty

**Description**
This field indicates the quantity of iceberg order displayed to the market.
<table>
<thead>
<tr>
<th>Tag</th>
<th>Description</th>
<th>Format</th>
<th>Where used</th>
</tr>
</thead>
<tbody>
<tr>
<td>6.328 initiatingUser</td>
<td>This field indicates the login name of the initiating user who entered the TES trade.</td>
<td>alphanumeric 11</td>
<td>RD185 Auto Approval Rule Status</td>
</tr>
<tr>
<td>6.329 instBusDate</td>
<td>This field represents the Business date on which the following TRF Instrument Parameters apply.</td>
<td>DateFormat</td>
<td>TA115 Total Return Futures Parameters</td>
</tr>
<tr>
<td>6.330 instManual</td>
<td>This field indicates when some manual entries overwrite the variance futures instrument parameters.</td>
<td>alphanumeric 1</td>
<td>TA114 Variance Futures Parameter</td>
</tr>
</tbody>
</table>

**Format numeric 13, 4**

**6.328 initiatingUser**

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

**6.329 instBusDate**

Where used:
- TA115 Total Return Futures Parameters

**6.330 instManual**

Where used:
- TA114 Variance Futures Parameter
6.331 instNam

**Description**
This field contains the instrument long name.

**Format**
alphanumeric 30

**Where used:**
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFS & ETPS
- PM820 Individual Designated Sponsor-Issuer Report ETFS & ETPS
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD965 Specialist State Change
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE548 Daily Compression Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report
6.332 instrChgTim

Description: This field displays the instrument change time.

Format: TimeFormat

Where used: TD965 Specialist State Change

6.333 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:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
6.334  instrumentMnemonic

Description  This field contains an alternate identification of the instrument. In the cash market, it contains an abbreviation of the instrument's long name, which will remain constant. In the derivatives market, it contains the functional identification of the instrument, which may change in exceptional circumstances. These include among others - Corporate Actions, which change the contained strike price or changes of the Trading Calendar, which might change the contained contract date.

Format  alphanumeric 40

Where used:  CB042 Fee Per Executed Order  CB050 Fee Overall Summary  CB060 Fee Statement  CB062 Designated Sponsor Refund  CB068 Transaction Overview  CB142 Fee Per Executed Order T7 Boerse Frankfurt  CB150 Fee Overall Summary T7 Boerse Frankfurt  CB160 Fee Statement T7 Boerse Frankfurt  CB162 Monthly Specialist Refund  CB242 Specialist Service Fee Per Executed Order  CB243 Specialist Service Fee XFS Per Executed Order  CB250 Specialist Service Fee Overall Summary  CB253 Specialist Service Fee XFS Overall Summary  CB260 Specialist Service Fee Statement  CB263 Specialist Service Fee XFS Statement  PM010 Performance Report Equities Regulated Market Maker  PM020 Performance Report ETFs & ETPs Regulated Market Maker  PM100 Performance Report Equities Designated Sponsor  PM200 Performance Report ETFs and ETPs Designated Sponsor  PM300 Compliance Report Equities Designated Sponsor
6.335  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.
6.336 instrumentType

**Description**
This field contains the instrument type code.

**Format**
alphanumeric 7

**Where used:**
TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

**Valid Values**

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

**Where used:**
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RD185 Auto Approval Rule Status
TA113 Complex and Flexible Instrument Definition
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail
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

6.337  **instrWithoutPriceAbsoluteDly**

**Description**  
This field displays the daily absolute number of instruments without price (no trade, no PWT quote).

**Format**  
numeric 9

**Where used:**  
PM910 ITM Issuer Fulfillment Aggregated

6.338  **instrWithoutPriceAbsoluteMtd**

**Description**  
This field displays the month-to-date absolute number of instruments without price (no trade, no PWT quote).

**Format**  
numeric 9

**Where used:**  
PM910 ITM Issuer Fulfillment Aggregated
6.339  instrWithoutPricePercentageDly

Description    This field displays the daily percentage rate of instruments without price (no trade, no PWT quote).

Format    numeric 5, 2

Where used:    PM910 ITM Issuer Fulfillment Aggregated

6.340  instrWithoutPricePercentageMtd

Description    This field displays the month-to-date percentage rate of instruments without price (no trade, no PWT quote).

Format    numeric 5, 2

Where used:    PM910 ITM Issuer Fulfillment Aggregated

6.341  instState

Description    This field contains the instrument state.

Format    alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>CLSD</td>
<td>Closed</td>
</tr>
<tr>
<td>2</td>
<td>REST</td>
<td>Restricted</td>
</tr>
<tr>
<td>3</td>
<td>BOOK</td>
<td>Book</td>
</tr>
<tr>
<td>4</td>
<td>CONT</td>
<td>Continuous</td>
</tr>
<tr>
<td>5</td>
<td>AUCT</td>
<td>Auction</td>
</tr>
<tr>
<td>6</td>
<td>FREZ</td>
<td>Freeze</td>
</tr>
<tr>
<td>7</td>
<td>PREC</td>
<td>Pre-Call</td>
</tr>
</tbody>
</table>

Where used:    TD965 Specialist State Change
6.342 instTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.343 investIdentifier

Description: This field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code.

Format: alphanumeric 20

Where used: RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

6.344 investQualifier

Description: This field is required to distinguish between human/natural persons {National_ID} and Algos {Algo ID}
Format alphanumeric 7

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
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</thead>
<tbody>
<tr>
<td>24</td>
<td>Human</td>
<td>Entered by human/natural person</td>
</tr>
<tr>
<td>22</td>
<td>Algo</td>
<td>Entered by Algorithm</td>
</tr>
</tbody>
</table>

Where used:
RD185 Auto Approval Rule Status
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation

### 6.345 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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F</td>
<td>False - The TES trade is not a broker trade</td>
</tr>
<tr>
<td>1</td>
<td>T</td>
<td>True - The TES trade is a broker trade</td>
</tr>
</tbody>
</table>

Where used:
TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
6.346  **isDisclosed**

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

**Format**  alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F</td>
<td>False</td>
</tr>
<tr>
<td>1</td>
<td>T</td>
<td>True</td>
</tr>
</tbody>
</table>

**Where used:**
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE910 T7 Daily Trade Activity

6.347  **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
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
6.348  isOnBook

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

Format  alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F</td>
<td>The TES trade is not marked as on-book</td>
</tr>
<tr>
<td>1</td>
<td>T</td>
<td>The TES trade is marked as on-book</td>
</tr>
</tbody>
</table>
6.349  **issuerIdCod**

Description  
This field contains the Issuer.

Format  
alphanumeric 5

Where used:  
PM900 Specialist Performance per Executed Order  
PM930 ITM Issuer Performance Per Executed Order

---

6.350  **isUSFlg**

Description  
This field contains the information whether a user is US located.

Format  
alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>F</td>
<td>False - is not located in the US</td>
</tr>
<tr>
<td>2</td>
<td>T</td>
<td>True - is located in the US</td>
</tr>
</tbody>
</table>

Where used:  
RD115 User Profile Status

---

6.351  **item**

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

Format  
numeric 6

Where used:  
TC610 Xetra EnLight Best Execution Summary  
TE610 Eurex EnLight Best Execution Summary
6.352 kindOfDepo

Description: This field contains the kind of depository.
Format: alphanumeric 3

Where used:
- CB062 Designated Sponsor Refund
- CB162 Monthly Specialist Refund
- TC810 T7 Daily Trade Confirmation

6.353 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

6.354 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

6.355 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
### 6.356  **leadParticipant**

**Description**
This field indicates the name of the lead participant of an investment firm.

**Format**
alphanumeric 5

**Where used:**
- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report

### 6.357  **leadPartLngName**

**Description**
This field indicates the long name of the lead participant.

**Format**
alphanumeric 40

**Where used:**
- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report

### 6.358  **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
### 6.359 legExecQty

**Description**
To be filled only for the initiator of the TES trade with the legQty field in the legPriceGrp of the BCTESTTradeMessage.

**Format**
numeric 13, 4

**Where used:** TE545 Daily TES Maintenance

### 6.360 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**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
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<td>Trader</td>
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<td>2</td>
<td>Head Trader</td>
</tr>
<tr>
<td>3</td>
<td>Supervisor</td>
</tr>
</tbody>
</table>

**Where used:** RD115 User Profile Status

### 6.361 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
6.362 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

6.363 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

6.364 limitTypeVol

Description: The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MQ Limit/. non-MQ Limit". 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

6.365 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.
6.366 *limOrdrPrc*

**Description**: This field contains the order limit price, which is limit price provided by the participant.

**Format**: numeric signed 9, 5


6.367 *limType*

**Description**: This field shows the type of transaction limit.

**Format**: alphanumeric 8

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
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</thead>
<tbody>
<tr>
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<td>All</td>
</tr>
<tr>
<td>S</td>
<td>Standard</td>
</tr>
<tr>
<td>N</td>
<td>No Impact</td>
</tr>
</tbody>
</table>

**Where used**: CB069 Transaction Report, TR102 Excessive System Usage Report, TR104 Eurex Daily ESU Parameter
6.368 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

6.369 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

6.370 liqClass

Description: This field displays the liquidity class of an equity.

Format: numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor

6.371 liqClassMtd

Description: This field displays the liquidity class of an equity month-to-date.

Format: numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor
6.372 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:

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F FALSE</td>
</tr>
<tr>
<td>1</td>
<td>T TRUE</td>
</tr>
</tbody>
</table>

Where used:
- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

6.373 logNam

Description: This field indicates the login name of the user.

Format: alphanumeric 11

Where used: RD115 User Profile Status
6.374 longValue

Description 35 alphanumerical characters, containing the long value. The following content will be possible:
- National ID maximum 35 alphanumerical characters, which is the national ID for natural persons
- LEI 20 alphanumerical characters, which is the LEI for a legal entity
- ‘AGGR’ AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible
- ‘PNAL’ PNAL, if the short code belongs to a pending allocation.

Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

6.375 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

6.376 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 11, 5

Where used: TD930 Daily Trade Statistics

6.377 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 11, 5
Where used: TE930 T7 Daily Trade Statistics

### 6.378 lstTrdPrc

**Description**
This field contains the last trade price.

**Format**
numeric signed 11, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.379 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

### 6.380 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

### 6.381 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

6.382 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

6.383 matchType

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

Format alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>INCOMING_ORDER</td>
<td>Auto-match incoming order</td>
</tr>
<tr>
<td>2</td>
<td>BOOK_INITIATING_ORDER</td>
<td>Auto-match resting order</td>
</tr>
<tr>
<td>3</td>
<td>AUCTION</td>
<td>Auction</td>
</tr>
<tr>
<td>4</td>
<td>UNCROSSING</td>
<td>Uncrossing</td>
</tr>
<tr>
<td>6</td>
<td>VDO_MIDPOINT</td>
<td>VDO Midpoint</td>
</tr>
<tr>
<td>7</td>
<td>CLIP_MATCH</td>
<td>CLIP Match with client order as incoming</td>
</tr>
<tr>
<td>8</td>
<td>CONTINUOUS_AUCTION</td>
<td>Continuous auction match events</td>
</tr>
</tbody>
</table>
Where used: TC540 Daily Order Maintenance

**6.384 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

**6.385 maxOrderValue**

Description: This field define limit per order per user.

Format: numeric signed 18, 8

Where used: RD115 User Profile Status

**6.386 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

**6.387 maxRatioMarket12M**

Description: This field contains the max value across all ISIN/currency combinations of the daily report defined as transactions12Month/tradingSec12Month i.e. "ratioMarket12M".
6.388 maxRatioMarketDate

Description
This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsDate/noSecDate, i.e. "ratioMarketDate".

Format
numeric 6, 2

Where used:
TR901 MiFID II Message Rate Report

6.389 maxRatioMarketMtd

Description
This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsMTD/noSecMTD, i.e. "ratioMarketMtd".

Format
numeric 6, 2

Where used:
TR901 MiFID II Message Rate Report

6.390 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
6.391 maxRatioSingle12M

Description  This field contains the maximum value per product of the daily report defined as transactions12M/tradingSec12M.

Format  numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.392 maxRatioSingleDate

Description  This field contains the maximum value per product of the daily report defined as noTransactionsDate/noSecDate.

Format  numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.393 maxRatioSingleMtd

Description  This field contains the maximum value per product of the daily report defined as noTransactionsMTD/noSecMTD.

Format  numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.394 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

6.395 maxSpread

Description Maximal spread of quotes with bid price in the range of minimum tick size and upper bid price for this interval.

Format numeric 24, 5

Where used: TR105 Minimum Quotation Requirement

6.396 maxSpreadSMCIncrement

Description Maximum Spread SMC Increment.

Format numeric 24

Where used: TR105 Minimum Quotation Requirement

6.397 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

6.398 maxTradeQty

Description This field contains the Auto approval rule can be applied if the TES trade side quantity is less than or equal to the value provided in this field. Relevant only for Derivatives Market.

Format numeric 13, 4
Where used: RD185 Auto Approval Rule Status

6.399 maxTradeValue

Description: This field specifies that the auto approval rule can be applied if the TES trade side value is less than or equal to the value provided in this field. Relevant only for Cash Market.

Format: numeric 13, 4

Where used: RD185 Auto Approval Rule Status

6.400 membCcpClgIdCod

Description: This field indicates the CCP clearing member ID.

Format: alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.401 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
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TT135 Risk Event Report

6.402 membClgIdNam

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

Format
alphanumeric 50

Where used:
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.403 membExchIdCod

Description
This field contains the exchange member.

Format
alphanumeric 5

Where used:
TD943 Daily Strategy Building Block Liquidity Provider Quote Request
Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request
Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
6.404 membExchIdNam

Description This field indicates the name of the member institution, which describes a legal entity (here in the context of the exchange member).

Format alphanumeric 50

Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.405 membExcIdCodSubm

Description This field contains the exchange member ID of the submitter of a state change.

Format alphanumeric 5
6.406  **membId**

**Description**  This field contains the member ID.

**Format**  alphanumeric 5

**Where used:**
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RC100 Capital Adjustment Series Report
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
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TE535 Cross and Quote Requests
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TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
TR166 Identifier Mapping Final Error report
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.407 membLglNam

Description
This field contains the legal name of the member.

Format
alphanumeric 40

Where used:
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
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- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
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- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RC100 Capital Adjustment Series Report
- RD110 User Profile Maintenance
- RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD965 Specialist State Change
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
6.408 membPrvDayServFeeAmnt
Description: This field contains the previous day service fee amount of the member.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.409 membPrvMthServFeeAmnt
Description: This field contains the previous month service fee amount of the member.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.410 membYtdServFeeAmnt
Description: This field contains the member yield service fee amount.

Format: numeric signed 15, 2
6.411 minimumSmcDuration

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.412 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

6.413 minimumValueCnt

Description This field contains the correction term which corrects for cases where the number of trades is not sufficient for a reasonable transaction based OTR.

Format numeric 7

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter
6.414 minimumValueVol

Description: This field contains the correction term which corrects for cases where the trading volume is not sufficient for a reasonable volume based OTR. This field contains the correction term which corrects for cases where the trading volume is not sufficient for a reasonable volume based OTR.

Format: numeric 11, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.415 minQuoteQtyTimePercentageDly

Description: This field displays the daily minimum quote quantity fulfillment over time in percentage.

Format: numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.416 minQuoteQtyTimePercentageMtd

Description: This field displays the month-to-date minimum quote quantity fulfillment over time in percentage.

Format: numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level

6.417 minQuoteSize

Description: Minimum quote size to be compared with the order quantity of the respective quote leg.
**6.418 minQuoteSizeSMC**

**Description**  
Minimum quote size SMC.

**Format** numeric 15

**Where used:** TR105 Minimum Quotation Requirement

---

**6.419 mktGrpNam**

**Description**  
This field contains the market group name. This could either be a product assignment group or an entire market.

**Format** alphanumeric 8

**Where used:**  
CB062 Designated Sponsor Refund  
CB068 Transaction Overview  
CB162 Monthly Specialist Refund  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD185 Auto Approval Rule Status  
TL001 System Transaction Overview  
TT133 Trading Risk Events

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**6.420 mmBase**

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

**Format** numeric 12
6.421 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

6.422 mmpActivity

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

Format: alphanumeric 1

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<tr>
<th>Valid Values</th>
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<th>Descriptions</th>
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<td>Check</td>
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<tr>
<td>6</td>
<td>QUO</td>
<td>Quote</td>
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</table>

Where used: TT132 Market Maker Protection

6.423 mmpDelta

Description: This field contains the market marker protection delta.

Format: numeric 14, 4
Where used: TT132 Market Maker Protection

6.424 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

6.425 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
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</thead>
<tbody>
<tr>
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<td>INACTI</td>
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<td>3</td>
<td>REACTI</td>
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<tr>
<td>4</td>
<td>MMPROT</td>
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</tbody>
</table>

Where used: TT132 Market Maker Protection

6.426 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
6.427 mmpTimeWindow

Description: This field contains the market marker protection time window.

Format: numeric 10

Where used: TT132 Market Maker Protection

6.428 mmpVega

Description: This field contains the market marker protection vega.

Format: numeric 14, 4

Where used: TT132 Market Maker Protection

6.429 mmpVolume

Description: This field contains the market marker protection volume.

Format: numeric 14, 4

Where used: TT132 Market Maker Protection

6.430 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
### 6.431 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

### 6.432 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

### 6.433 mqBaseFactorCnt

**Description**
This field contains the MQ base Factor depending on the spread quality for the transaction based Order to Trade Ratio (OTR).

**Format**
numeric 17, 4

**Where used:**
TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

### 6.434 mqBaseFactorVol

**Description**
This field contains the MQ base Factor depending on the spread quality for the volume based Order to Trade Ratio (OTR).

**Format**
numeric 17, 4
Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.435  mrtDat

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

Format  DateFormat

Where used: TE545 Daily TES Maintenance

6.436  mtdDays

Description  This field contains the total trading days till date

Format  numeric 2

Where used: TD964 MTD Eurex EnLight Performance
TD983 Regulatory Market Making MTD
TR100 Order to Trade Ratio Report

6.437  mtdNoEquProdsFulfilPack

Description  This field contains the number of single products (e.g. equity options or futures) as part of the package which the members have fulfilled mtd.

Format  numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.438  mtdNoIdxProdsFulfilPack

Description  This field contains the number of index based products as part of the package which the members have fulfilled mtd.
Format              numeric 5

Where used:        TD955 Building Block Liquidity Provider Measurement

### 6.439 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

### 6.440 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

### 6.441 mthPackReqEqt

**Description**  This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.

**Format**        numeric 5

**Where used:**   TD955 Building Block Liquidity Provider Measurement
                  TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
6.442  mthPackReqIdx

Description  This field contains the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.

Format  numeric 5

Where used:  
TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.443  mthReqCovTim

Description  This field indicates the sum of the required time to be covered by good quotes and is equal to sumReqTim.

Format  TimeFormat

Where used:  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

6.444  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
6.445 mthReqViol

Description: This field contains the number of maximum tolerated days with violation and is equal to nbrTolViolDays.

Format: numeric 5

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

6.446 mthReqVol

Description: This field contains the required monthly volume.

Format: numeric 13, 4

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

6.447 nbrEqtOptToBeQuot

Description: This field contains the number of equity products on which the members have to place quotes as an obligation to a market maker program.

Format: numeric 5

Where used:
- TD955 Building Block Liquidity Provider Measurement
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
6.448  **nbrExrPrcToBeQuot**

**Description**: This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.

**Format**: numeric 5

**Where used**: TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

6.449  **nbrIdxOptToBeQuot**

**Description**: This field contains the number of index based products on which the members have to place quotes as an obligation to a market maker program.

**Format**: numeric 5

**Where used**: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.450  **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
6.451 nettCoeff

Description: The Netting Coefficient will be a weight assigned to Future Spread quantities in the context of the Pre-Trade Risk functionality.

Format: numeric 5, 4

Where used: TT136 Pre-trade Risk Control

6.452 newFuturePrc

Description: This field contains the calculated new future price based on the new reference price.

Format: numeric signed 9, 5

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

6.453 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

6.454 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

6.455 nextBusDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.456 nextTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.457 noFillReason

Description This field provides the reason why the quote was not chosen for the deal.

Format alphanumeric 1

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</thead>
<tbody>
<tr>
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<td>P</td>
<td>Price was not top of quote book.</td>
</tr>
<tr>
<td>2</td>
<td>R</td>
<td>Price was TOB, but Requester choose Random and quote side was not selected by the random algorithm.</td>
</tr>
<tr>
<td>3</td>
<td>M</td>
<td>The requester manually selected the quote side.</td>
</tr>
</tbody>
</table>

Where used: TC600 Xetra EnLight Maintenance
6.458  nomVal

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

Format  numeric 13, 4

Where used:  
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- TE545 Daily TES Maintenance

6.459  noOfRespondents

Description  This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag.

Format  numeric 9

Where used:  
- TC600 Xetra EnLight Maintenance
- TE600 Eurex EnLight Maintenance

6.460  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

6.461  noRmmMtdDaysFulfilled

Description  This field indicates the number of trading days (MTD) where the RMM requirement was fulfilled.

Format  numeric 2
6.462 noSecDate

Description: This field contains the daily number of seconds an ISIN/currency combination (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

6.463 noSecMtd

Description: This field contains the month-to-date number of seconds an ISIN/currency combination (for Cash Markets) or Product (for Derivatives Markets) 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

6.464 noTransactionsDate

Description: This field contains the number of relevant order and quote messages per ISIN/currency combination (for Cash Market) or per Product (for Derivatives Market) each participant (member ID) sent to the exchange on the report date.

Format: numeric 9

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
6.465 noTransactionsDateIsin

Description: This new field sums up noTransactionDate over all participants/members of an investment firm in an ISIN/currency combination.

Format: numeric 10

Where used: TR901 MiFID II Message Rate Report

6.466 noTransactionsMtd

Description: This field contains the number of relevant order and quote messages for the report month per ISIN/currency combination (for Cash Markets) or per Product (for Derivatives Markets) for each participant send to the exchange.

Format: numeric 10

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

6.467 noTransactionsMtdIsin

Description: This field sums up noTransactionMtd over all participants/members of an investment firm in an ISIN/currency combination.

Format: numeric 11

Where used: TR901 MiFID II Message Rate Report

6.468 numAU

Description: This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format: numeric 13
6.469  **numAUMtd**

**Description**  
This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

**Format**  
numeric 13

**Where used:**  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.470  **numAUQuoted**

**Description**  
This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

**Format**  
numeric 13

**Where used:**  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.471  **numAUQuotedMtd**

**Description**  
This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

**Format**  
numeric 13
Where used:  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.472  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

6.473  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

6.474  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
6.475  **numOfTa**

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

**Format**
numeric 9

**Where used:** TL001 System Transaction Overview

6.476  **numOfTr**

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

**Format**
numeric 9

**Where used:** TL001 System Transaction Overview

6.477  **numInstrumentsRequired**

**Description**
Number of Instruments required.

**Format**
numeric 12

**Where used:** TR105 Minimum Quotation Requirement

6.478  **numOA**

**Description**
This field displays the number of opening auction in one instrument on this trading day.

**Format**
numeric 13

**Where used:**
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.479  numOAMtd

Description  This field displays the number of opening auctions in one instrument month-to-date.

Format  numeric 13

Where used:  PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.480  numOAQuoted

Description  This field displays the number of quoted opening auction in one instrument on this trading day.

Format  numeric 13

Where used:  PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.481  numOAQuotedMtd

Description  This field displays the number of quoted opening auctions in one instrument month-to-date.

Format  numeric 13

Where used:  PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.482 numQuotDays

Description: This field displays the number of quoting days in one instrument month-to-date.

Format: numeric 13

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.483 numTradesDS

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 13

Where used:
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.484 numTradesDSMtd

Description: This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 13
Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.485 numTradesMM

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.486 numTradesMMMtd

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.487 numTradesParticipant

Description This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13
6.488  numTradesParticipantMtd

Description  This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format  numeric 13

Where used:  PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.489  numTradesSMC

Description  This field shows the total number of trades during stressed market conditions in one instrument on this trading day.

Format  numeric 13

Where used:  PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.490  numTradesSMCMtd

Description  This field shows the total number of trades during stressed market conditions in one instrument month-to-date.

Format  numeric 13

Where used:  PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
6.491  **numTrdDays**

**Description**  
This field displays the number of trading days in one instrument month-to-date.

**Format**  
umeric 13

**Where used:**  
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.492  **numUnitsDS**

**Description**  
This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

**Format**  
umeric 13

**Where used:**  
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.493  **numUnitsDSMtd**

**Description**  
This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

**Format**  
umeric 13
<table>
<thead>
<tr>
<th>Field</th>
<th>Description</th>
<th>Format</th>
<th>Where used</th>
</tr>
</thead>
</table>
| 6.494 numUnitsMM | This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day. | numeric 13 | PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs |
| 6.495 numUnitsMMMtd | This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date. | numeric 13 | PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker |
| 6.496 numUnitsParticipant | This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day. | numeric 13 | PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker |
Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.497  numUnitsParticipantMtd

Description
This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format
numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.498  numUnitsSMC

Description
This field shows the total number of traded units during stressed market conditions in one instrument on this trading day.

Format
numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.499  numUnitsSMCMtd

Description
This field shows the total number of traded units during stressed market conditions in one instrument month-to-date.

Format
numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
6.500 numVola

Description
This field displays the number of volatility interruptions in one instrument on this trading day.

Format
numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.501 numVolaMtd

Description
This field displays the number of volatility interruptions in one instrument month-to-date.

Format
numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.502 numVolaQuoted

Description
This field displays the number of quoted volatility interruptions in one instrument on this trading day.

Format
numeric 13

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.503  numVolaQuotedMtd

Description  This field displays the number of quoted volatility interruptions in one instrument month-to-date.

Format  numeric 13

Where used:  PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.504  offBookCmMaxCon

Description  This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format  numeric 3

Where used:  TT136 Pre-trade Risk Control  
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.505  offBookCmMaxConTim

Description  This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format  TimeFormat

Where used:  TT136 Pre-trade Risk Control  
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report
6.506 offBookExchMaxCon

Description
This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format
numeric 3

Where used:
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.507 offBookExchMaxConTim

Description
This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format
TimeFormat

Where used:
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.508 offBookRiskGrpMaxCon

Description
This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format
numeric 3

Where used:
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report
6.509  offBookRiskGrpMaxConTim

Description  This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format  TimeFormat

Where used:  TT136 Pre-trade Risk Control
              TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.510  offerPrc

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

Format  numeric signed 9, 5

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

6.511  offerQty

Description  This field contains the Top of Book Offer Quantity.

Format  numeric 13, 4

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

6.512  omv

Description  This field contains the order market value.
6.513 onBookCmMaxCon

Description
This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format
numeric 3

Where used:
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.514 onBookCmMaxConTim

Description
This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format
TimeFormat

Where used:
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.515 onBookExchMaxCon

Description
This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format
numeric 3
6.516 onBookExchMaxConTim

Description: This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used: TT136 Pre-trade Risk Control TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.517 onBookRiskGrpMaxCon

Description: This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format: numeric 3

Where used: TT136 Pre-trade Risk Control TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.518 onBookRiskGrpMaxConTim

Description: This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format: TimeFormat

Where used: TT136 Pre-trade Risk Control TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report
6.519  openBuyOrders

Description  This field indicates total number of open buy orders.

Format  numeric 9

Where used:  TC550 Open Order Detail  
              TE550 Open Order Detail

6.520  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

6.521  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

6.522  openSellOrders

Description  This field indicates total number of open sell orders.

Format  numeric 9
6.523 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

6.524 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
            RD185 Auto Approval Rule Status
            TE540 Daily Order Maintenance
            TE545 Daily TES Maintenance
            TE546 Daily Basket TES Maintenance
            TE550 Open Order Detail
            TE590 CLIP Trading Indication
            TE600 Eurex EnLight Maintenance
            TE610 Eurex EnLight Best Execution Summary
            TE810 T7 Daily Trade Confirmation

6.525 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

6.526 opnPrc
Description This field contains the opening price on the current day.
Format numeric signed 11, 5
Where used: TD930 Daily Trade Statistics
TE930 T7 Daily Trade Statistics

6.527 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

6.528 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

6.529 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
6.530 orderedVol

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

Format: numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.531 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

6.532 orderVol

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

Format: alphanumeric 17

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement
CB069 Transaction Report
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
6.533  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
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.534  ordrMktVal

Description  This field contains order market value.

Format  numeric signed 14, 2

Where used:
- CB062 Designated Sponsor Refund
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order

6.535  ordrNo

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

Format  alphanumeric 20
### 6.536 ordrPrtFilCod

**Description:** This field contains order part fill code, which indicates whether an order was fully or partially executed.

- **Format:** alphanumerical

**Where used:**
- TC540 Daily Order Maintenance
- TC540 Daily Order Maintenance
- TE810 T7 Daily Trade Confirmation
- TE810 T7 Daily Trade Confirmation

### 6.537 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

### 6.538 ordrQty1

**Description:** This field contains the number of orders.

- **Format:** numeric 13
6.539  ordrTyp

Description  This field contains the order type.

Format  alphanumeric 1

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

Where used:  
CB060 Fee Statement  
CB068 Transaction Overview  
CB160 Fee Statement T7 Boerse Frankfurt  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

6.540  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
6.541 otrMktGrp

Description  This field displays market group of the OTR concept.

Format  alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.542 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

6.543 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
6.544 ovnRat

Description: This field indicates the overnight interest rate (EONIA for instance) given in percentage.

Format: numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.545 packCod

Description: This field contains the code of the market maker package to which the member has subscribed. A package is a collection of various products and minimum market maker obligations towards it.

Format: alphanumeric 10

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

6.546 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

6.547 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
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
- RD205 SMP Group Status Report
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
6.548  participRateAU

Description
This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format
numeric 5, 2

Where used:
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.549  *participRateAUMtd*

**Description**  
This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

**Format**  
numeric 5, 2

**Where used:**  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.550  *participRateOA*

**Description**  
This field displays the participation rate in the opening auction in one instrument on this trading day.

**Format**  
numeric 5, 2

**Where used:**  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.551  *participRateOAMtd*

**Description**  
This field displays the participation rate in all opening auctions in one instrument month-to-date.

**Format**  
numeric 5, 2
6.552 participRateVola

Description
This field displays the participation rate in volatility interruptions in one instrument on this trading day.

Format
numeric 5, 2

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.553 participRateVolaMtd

Description
This field displays the participation rate in volatility interruptions in one instrument month-to-date.

Format
numeric 5, 2

Where used:
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.554 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
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
6.555 partSubGrpCod

Description  This field identifies the subgroup of the user.

Format  alphanumeric 3
6.556 passiveTrdDSRate

Description: This field displays the passive value in the M account of one Designated Sponsor in relation to the passive value on T7 Xetra in one instrument on this trading day.

Format: numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.557 passiveTrdValueDS

Description: This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument on this trading day.

Format: numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.558 passiveTrdValueDSMtd

Description: This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument month-to-date.

Format: numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor
**6.559 passiveTrdValueXETR**

**Description**  
This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument on this trading day.

**Format**  
numeric 17, 2

**Where used:**  
PM100 Performance Report Equities Designated Sponsor

**6.560 passiveTrdValueXETRMtd**

**Description**  
This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument month-to-date.

**Format**  
numeric 17, 2

**Where used:**  
PM100 Performance Report Equities Designated Sponsor

**6.561 pendingDeletion**

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

**Format**  
alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>No Pending Deletion</td>
</tr>
<tr>
<td>1</td>
<td>Pending Deletion</td>
</tr>
</tbody>
</table>

**Where used:**  
TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

**6.562 perf**

**Description**  
This field contains the performance in percent.

**Format**  
numeric 3
Where used: CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.563  persistent

Description This field contains the information of the order persistency status

Format alphanumeric 1

Valid Values
- Decodes: N Non-persistent
- Decodes: P Persistent

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

6.564  pinCode

Description This field contains the encrypted PINCode of a user. For security reasons, the PIN is not displayed. Thus, the field displays whether a PINCode is set by indicating it as ****.

Format alphanumeric 4

Where used: RD115 User Profile Status

6.565  postCalcInd

Description This field indicates whether and which post-calculation had been performed.

Format alphanumeric 1
### 6.566 prc

**Description**
This field contains the Price of the quote side.

**Format**
numeric signed 9, 5

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

### 6.567 prefSettlAcct

**Description**
This field contains the preferred settlement account.

**Format**
alphanumeric 35

**Where used:**
RD115 User Profile Status

### 6.568 prefSettlLocat

**Description**
This field contains the preferred settlement location and is only relevant for Cash Market.
6.569 **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

6.570 **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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>NONE</td>
<td>None</td>
</tr>
<tr>
<td>1</td>
<td>EXCHANGE</td>
<td>Exchange</td>
</tr>
<tr>
<td>2</td>
<td>MEMBER</td>
<td>Member</td>
</tr>
<tr>
<td>3</td>
<td>BASKET</td>
<td>Basket Trade</td>
</tr>
</tbody>
</table>

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

6.571 **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

### 6.572 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

### 6.573 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

### 6.574 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 8, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter
6.575 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 8, 4

Where used: TR100 Order to Trade Ratio Report
TR103 Eurex Daily OTR Parameter

6.576 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

6.577 prodTim

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

Format: TimeFormat
### Where used:
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD981 Special Market Making Report
- TD982 Special Report French Equity Options

#### 6.578 prodTradDat

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

**Format**
DateFormat

**Where used:**
TA114 Variance Futures Parameter

#### 6.579 prodTypId

**Description**
This field indicates the product type ID, which is the combination of product line and product type code.

**Format**
alphanumeric 4
### Valid Values

<table>
<thead>
<tr>
<th>Code</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>FBND</td>
<td>Bond Future</td>
</tr>
<tr>
<td>FCRD</td>
<td>Credit Default Future</td>
</tr>
<tr>
<td>FCUR</td>
<td>Currency Future</td>
</tr>
<tr>
<td>FENE</td>
<td>Energy Future</td>
</tr>
<tr>
<td>FINT</td>
<td>Interest Future</td>
</tr>
<tr>
<td>FINX</td>
<td>Index Future</td>
</tr>
<tr>
<td>FSTK</td>
<td>Stock Future</td>
</tr>
<tr>
<td>FVOL</td>
<td>Volatility Future</td>
</tr>
<tr>
<td>OCUR</td>
<td>Currency Option</td>
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<tr>
<td>OFBD</td>
<td>Bond Future Option</td>
</tr>
<tr>
<td>OFEN</td>
<td>Energy Future Option</td>
</tr>
<tr>
<td>OFIT</td>
<td>Interest Future Option</td>
</tr>
<tr>
<td>OFIX</td>
<td>Index Future Option</td>
</tr>
<tr>
<td>OFVL</td>
<td>Option on Vola Future</td>
</tr>
<tr>
<td>OINX</td>
<td>Index Option</td>
</tr>
<tr>
<td>OSTK</td>
<td>Stock Option</td>
</tr>
</tbody>
</table>

Where used:
- TR100 Order to Trade Ratio Report
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter

### 6.580 product

**Description**: This field indicates the product.

**Format**: alphanumeric 12

Where used:
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB069 Transaction Report
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
6.581  **productCategory**

**Description**  
This field contains the product category such as Investment Products, Leverage Products, Exotic Leverage Products, Plain Vanilla Warrants, etc.

**Format**  
alphanumeric 50

**Where used:**  
PM900 Specialist Performance per Executed Order  
PM930 ITM Issuer Performance Per Executed Order

6.582  **prodVolM**

**Description**  
This field contains the monthly product volume of the market maker account of the member.
**Format numeric signed 12, 4**

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

---

### 6.583 prvUpdDat

**Description**
This field contains the date of the previous update.

**Format**
DateFormat

Where used:
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

---

### 6.584 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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>ADD</td>
<td>Add</td>
</tr>
<tr>
<td>2</td>
<td>ADDMOD</td>
<td>Modify (includes deletions)</td>
</tr>
<tr>
<td>4</td>
<td>LOA</td>
<td>Reloaded</td>
</tr>
</tbody>
</table>

Where used:
- TT136 Pre-trade Risk Control

---

### 6.585 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

**6.586 ptrScope**


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

**6.587 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
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

**6.588 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**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>The agreed price is disclosed</td>
</tr>
<tr>
<td>N</td>
<td>The agreed price is not disclosed</td>
</tr>
</tbody>
</table>

Where used: TE590 CLIP Trading Indication

### 6.589 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**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>The agreed quantity is disclosed</td>
</tr>
<tr>
<td>N</td>
<td>The agreed quantity is not disclosed</td>
</tr>
</tbody>
</table>

Where used: TE590 CLIP Trading Indication

### 6.590 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**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>The agreed client side is disclosed</td>
</tr>
<tr>
<td>N</td>
<td>The agreed client side is not disclosed</td>
</tr>
</tbody>
</table>

Where used: TE590 CLIP Trading Indication
6.591  pullInTime
Description  This field shall be required to capture the Pull-In time of Eurex EnLight quote.
Format  TimeFormat18
Where used:  TE600 Eurex EnLight Maintenance

6.592  qrsQuoteId
Description  This field represents the Quote Id for Quote Request Solution.
Format  numeric 8
Where used:  TC540 Daily Order Maintenance

6.593  qty
Description  This field contains the Quantity of the Quote Side
Format  numeric 13, 4
Where used:  TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.594  qtyFixed
Description  This flag indicates whether the Quantity is fixed.
Format  alphanumeric 1
Valid Values | Decodes | Descriptions
---|---|---
0 | F | False
1 | T | True
6.595 quoInd

Description  This field indicates whether it is a quote or an order.

Format  alphanumeric 1

Valid Values  Decodes  Descriptions
O  O  Order
Q  Q  Quote

Where used:  CB062 Designated Sponsor Refund

6.596 quoReqTot

Description  This field contains 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

6.597 quoReqViol

Description  This field contains quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format  numeric 10

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

Description  This field contains the quote request violation percentage, which is the valid quote request violations in proportion to the valid quote requests in the respective market maker program.

Format  numeric 6, 2

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

6.599  quoteAvailTimePercentageDly

Description  This fields displays the daily quote availability time in percentage.

Format  numeric 5, 2

Where used:  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

6.600  quoteAvailTimePercentageMtd

Description  This fields displays the month-to-date quote availability time in percentage.

Format  numeric 5, 2

Where used:  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

6.601  quoteFreeText1

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

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

Format: alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

6.603  quotePerformance

Description: This field contains Quote Performance of a Market Maker on that trading day

Format: numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

6.604  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
6.605 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

6.606 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

6.607 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

6.608 ratingInstrMtd

Description This field displays the rating of Designated Sponsor in an instrument month-to-date.

Format alphanumeric 5

Where used: PM500 Rating Report Equities Designated Sponsor
            PM600 Individual Rating Report Equities Designated Sponsor
6.609 ratio

Description: This field contains the instrument leg ratio (values 1 - 9999).

Format: numeric 4

Where used: TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.610 ratioMarket12M

Description: This field is defined as the sum of Transactions12M of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of tradingSec12Month of all ISIN/currency combinations (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

6.611 ratioMarketDate

Description: This field is defined as the sum of noTransactionsDate of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISIN/currency combinations (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
6.612 ratioMarketMtd

Description  This field is defined as the sum of noTransactionsMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of noSecMTD of all ISIN/currency combinations (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

6.613 ratioSingle12M

Description  This field contains the ratio of an ISIN/currency combination (for Cash Market) or Products (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

6.614 ratioSingleDate

Description  This field contains the ratio of an ISIN/currency combination on the respective date calculated by dividing "noTransactionsDate" by "noSecDate". Please consider all members of an investment firm by counting the sum of noTransactionsDate.

Format  numeric 6, 2

Where used:  TR901 MiFID II Message Rate Report
             TR902 Daily Order and Quote Transactions
### 6.615 ratioSingleMtd

**Description**
This field contains the ratio of an ISIN/currency combination as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd". Please consider all members of an investment firm by counting the sum of noTransactionsMTD.

**Format**
numeric 6, 2

**Where used:**
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

### 6.616 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

### 6.617 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

### 6.618 reason

**Description**
This field contains the reason of activity reported.

**Format**
numeric 4
<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
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<td>ChCur    CHANGE OF CURRENCY EVENT</td>
<td></td>
</tr>
<tr>
<td>197</td>
<td>ChPrAs   CHANGE OF PRODUCT ASSIGNMENT EVENT</td>
<td></td>
</tr>
<tr>
<td>198</td>
<td>ChRPrc   CHANGE OF REFERENCE PRICE EVENT</td>
<td></td>
</tr>
<tr>
<td>199</td>
<td>MSDlOr   ORDER DEL REQ BY MS EVENT</td>
<td></td>
</tr>
<tr>
<td>200</td>
<td>CTR      Change of Tick Size</td>
<td></td>
</tr>
<tr>
<td>210</td>
<td>SMCTimExp SMC TIMER EXPIRED</td>
<td></td>
</tr>
<tr>
<td>211</td>
<td>SMCAutoDet SMC AUTO DETECTION</td>
<td></td>
</tr>
<tr>
<td>Code</td>
<td>Description</td>
<td>Short Description</td>
</tr>
<tr>
<td>------</td>
<td>-------------</td>
<td>------------------</td>
</tr>
<tr>
<td>212</td>
<td>SMCMsMaint</td>
<td>SMC MS MAINTENANCE</td>
</tr>
<tr>
<td>213</td>
<td>SMCForgnTrig</td>
<td>SMC FOREIGN TRIGGER</td>
</tr>
<tr>
<td>214</td>
<td>QRSLtExp</td>
<td>QRS RFQ LIFE TIMER EXPIRED</td>
</tr>
<tr>
<td>215</td>
<td>QRSRepLtExp</td>
<td>QRS RFQ REPLY LIFE TIMER EXPIRED</td>
</tr>
<tr>
<td>216</td>
<td>QRSOrdLPExp</td>
<td>QRS ORDER LIFE TIMER EXPIRED</td>
</tr>
<tr>
<td>221</td>
<td>CMLvlLimBr</td>
<td>CM LEVEL LIMIT BREACH</td>
</tr>
<tr>
<td>222</td>
<td>CMLvlNCMLimBr</td>
<td>CM LEVEL NCM LIMIT BREACH</td>
</tr>
<tr>
<td>223</td>
<td>RelCMLvlLim</td>
<td>RELEASE CM LEVEL LIMITS</td>
</tr>
<tr>
<td>230</td>
<td>PWTQuo</td>
<td>PRICE WITHOUT TURNOVER QUOTE</td>
</tr>
<tr>
<td>232</td>
<td>Koinstr</td>
<td>KNOCK OUT INSTRUMENT</td>
</tr>
<tr>
<td>240</td>
<td>AddCLIPTrdReq</td>
<td>CLIP ADD TRADE REQUEST</td>
</tr>
<tr>
<td>241</td>
<td>DelCLIPTrdSid</td>
<td>CLIP DELETE TRADE SIDE REQUEST</td>
</tr>
<tr>
<td>242</td>
<td>CLIPImprTimExp</td>
<td>CLIP IMPROVEMENT TIMER EXPIRED</td>
</tr>
<tr>
<td>243</td>
<td>CLIPArrgTimExp</td>
<td>CLIP ARRANGEMENT TIMER EXPIRED</td>
</tr>
<tr>
<td>244</td>
<td>CLIPArrgValdtn</td>
<td>CLIP ARRANGEMENT VALIDATION</td>
</tr>
<tr>
<td>245</td>
<td>CLIPIntlEvent</td>
<td>CLIP INTERNAL EVENT</td>
</tr>
<tr>
<td>246</td>
<td>AddCLIPClntOrd</td>
<td>CLIP ADD CLIENT ORDER</td>
</tr>
<tr>
<td>247</td>
<td>AddCLIPPropOrd</td>
<td>CLIP ADD PROP ORDER</td>
</tr>
<tr>
<td>248</td>
<td>GenCLIPToOrd</td>
<td>CLIP GENERATE TOLERABLE ORDER</td>
</tr>
<tr>
<td>249</td>
<td>CLIPCncldAftMtch</td>
<td>CLIP CANCELLED AFTER MATCH</td>
</tr>
<tr>
<td>250</td>
<td>QRSRepReq</td>
<td>QRS RFQ REPLY REQUEST</td>
</tr>
<tr>
<td>252</td>
<td>CAINstrValFail</td>
<td>CA INSTRUMENT VALIDATION FAILED</td>
</tr>
<tr>
<td>253</td>
<td>SchedDelBU</td>
<td>Scheduled Deletion for BU</td>
</tr>
<tr>
<td>254</td>
<td>RecovBUEvt</td>
<td>Recovery Business Unit Event</td>
</tr>
</tbody>
</table>

Where used:
TC540 Daily Order Maintenance
TE540 Daily Order Maintenance
TE590 CLIP Trading Indication

### 6.619 rebPrc

**Description**
This field contains the rebate in percent.

**Format**
numeric 8, 4

Where used:
CB080 Monthly Fee and Rebate Statement
### 6.620 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

### 6.621 refFeeAmnt

**Description**: This field contains the refund fee amount.

**Format**: numeric signed 15, 2

**Where used**: CB062 Designated Sponsor Refund

### 6.622 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

### 6.623 registerSmart

**Description**: This field indicates whether the user is enrolled for the Smart functionality.

**Format**: alphanumeric 1
### Valid Values

<table>
<thead>
<tr>
<th>Value</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE</td>
<td>The user is not enrolled for the Smart functionality.</td>
</tr>
<tr>
<td>1</td>
<td>TRUE</td>
<td>The user is enrolled for the Smart functionality.</td>
</tr>
</tbody>
</table>

**Where used:** RD195 SRQS Respondent Assignment Status

### validOrdEvent

**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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>NEWO</td>
<td>New order</td>
</tr>
<tr>
<td>2</td>
<td>TRIG</td>
<td>Triggered</td>
</tr>
<tr>
<td>3</td>
<td>REME</td>
<td>Replaced by the member/participant</td>
</tr>
<tr>
<td>4</td>
<td>REMA</td>
<td>Replaced by Market Supervision(automatic)</td>
</tr>
<tr>
<td>5</td>
<td>REMH</td>
<td>Replaced by Market Supervision(human intervention)</td>
</tr>
<tr>
<td>6</td>
<td>CHME</td>
<td>Change of status at initiative of the member/participant</td>
</tr>
<tr>
<td>7</td>
<td>CHMO</td>
<td>Change of status due to Market Supervision</td>
</tr>
<tr>
<td>8</td>
<td>CAME</td>
<td>Cancelled at the initiative of the member/participant</td>
</tr>
<tr>
<td>9</td>
<td>CAMO</td>
<td>Cancelled by Market Supervision</td>
</tr>
<tr>
<td>10</td>
<td>REMO</td>
<td>Rejected Order</td>
</tr>
<tr>
<td>11</td>
<td>EXPI</td>
<td>Expired Order</td>
</tr>
<tr>
<td>12</td>
<td>PARF</td>
<td>Partially filled</td>
</tr>
<tr>
<td>13</td>
<td>FILL</td>
<td>Filled</td>
</tr>
<tr>
<td>14</td>
<td>RFQS</td>
<td>Submitted RfQ</td>
</tr>
<tr>
<td>15</td>
<td>RFQR</td>
<td>RfQ Response</td>
</tr>
</tbody>
</table>

**Where used:** TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.625 regulatoryLiquidInstr

Description This field displays the Regulatory Liquid Instrument flag according to ESMA's definition.

Format alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F False</td>
</tr>
<tr>
<td>1</td>
<td>T True</td>
</tr>
</tbody>
</table>

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.626 remainderForCashSettlement

Description This field contains the decimal part of the contract size after capital adjustment. It can be positive or negative depending on whether the contract size was rounded up or down.

Format numeric signed 10, 4

Where used: RC100 Capital Adjustment Series Report

6.627 repPerFromDat

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

Format DateFormat
6.628 repPerToDat

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

Format
DateFormat

Where used:
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD962 MTD Eurex EnLight LP Performance
TD964 MTD Eurex EnLight Performance

6.629 reqMinutes

Description
Required minutes per instrument.

Format
numeric 12

Where used:
TR105 Minimum Quotation Requirement

6.630 reqMthVol

Description
This field contains the required monthly volume of quotes to be provided by the member as an obligation to the market maker program.

Format
numeric 13, 4

Where used:
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
6.631 reqQty

Description: This field indicates the request quantity.

Format: numeric 13, 4

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

6.632 reqTim

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

Format: TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.633 reqTime

Description: This field contains the request time.

Format: TimeFormat18

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

6.634 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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>CTA</td>
<td>Cross Trade Announcement</td>
</tr>
<tr>
<td>2</td>
<td>RFQ</td>
<td>Request for Quote</td>
</tr>
</tbody>
</table>

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

---

### 6.635 requesterEnteringUser

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

**Format**
alphanumeric 6

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

---

### 6.636 requesterOwnerBU

**Description**
This field contains the business unit of the requester user.

**Format**
alphanumeric 8

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

---

### 6.637 requesterOwnerUser

**Description**
This field contains the Requester user

**Format**
alphanumeric 6
6.638 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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>B</td>
<td>Buy</td>
<td>Buy</td>
</tr>
<tr>
<td>S</td>
<td>Sell</td>
<td>Sell</td>
</tr>
</tbody>
</table>

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

6.639 requiredCoverage

Description: Required coverage of quote obligation (answers to quote requests or daily quotation time), e.g. 0.65 for 65%.

Format: numeric 24, 2

Where used: TR105 Minimum Quotation Requirement

6.640 requiredSumSmcCovrdTime

Description: This field contains the total required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives for that month (mtd). It is the same as sumSmcReqTime.

Format: TimeFormat
Where used: TD954 Stressed Market Conditions

6.641 requote

Description This flag is set by requester to indicate that the respondent must quote again.

Format alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F</td>
<td>False</td>
</tr>
<tr>
<td>1</td>
<td>T</td>
<td>True</td>
</tr>
</tbody>
</table>

Where used: TE600 Eurex EnLight Maintenance

6.642 respondentEnteringUser

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

Format alphanumeric 6

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

6.643 respondentOwnerBU

Description This field contains the business unit of the respondent user.

Format alphanumeric 8

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

Description: This field contains the Respondent user.

Format: alphanumeric 6

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

6.645 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

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>B</td>
<td>Buy</td>
</tr>
<tr>
<td>S</td>
<td>Sell</td>
</tr>
</tbody>
</table>

Where used:
- TC600 Xetra EnLight Maintenance
- TE600 Eurex EnLight Maintenance

6.646 respondentsQuoting

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

Format: numeric 6

Where used:
- TC610 Xetra EnLight Best Execution Summary
- TE610 Eurex EnLight Best Execution Summary
6.647 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

6.648 revAppTime

Description: This field contains the time when the Approve TES Trade request was processed.

Format: TimeFormat18

Where used: TE545 Daily TES Maintenance

6.649 revInitTime

Description: This field contains the time when the Reverse TES Trade request was processed.

Format: TimeFormat18

Where used: TE545 Daily TES Maintenance

6.650 revReason

Description: This field contains the reason provided by the Initiating User for reversing.

Format: alphanumeric 132

Where used: TE545 Daily TES Maintenance
6.651 revRequested

Description: This field indicates if a reversal was requested.

Format: alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F</td>
</tr>
<tr>
<td>1</td>
<td>T</td>
</tr>
</tbody>
</table>

Where used: TE810 T7 Daily Trade Confirmation

6.652 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

6.653 riskReduction

Description: Commodity Hedging Flag

Format: alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE</td>
</tr>
<tr>
<td>1</td>
<td>TRUE</td>
</tr>
</tbody>
</table>
6.654 rmmAdmittInd

Description: This field indicates whether the Participant ID is admitted as Regulatory Market Maker according to Eurex Exchange Rules "par.52".

Format: alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.655 rmmFulfInd

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

Format: alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.656 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
6.657  **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

6.658  **rptCod**

Description  This field contains the report code.

Format  alphanumeric 5

Where used:  CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement  
CB062 Designated Sponsor Refund  
CB068 Transaction Overview  
CB069 Transaction Report  
CB080 Monthly Fee and Rebate Statement  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB150 Fee Overall Summary T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
TR166 Identifier Mapping Final Error report
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

6.659 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
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TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
6.660  rptNam

Description  This field contains the report name.

Format  alphanumeric 30
Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
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- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RC100 Capital Adjustment Series Report
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
- RD205 SMP Group Status Report
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
6.661 rptPrntEffDat

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

Format
DateFormat

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
RD205 SMP Group Status Report
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
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TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD961 Daily Eurex EnLight LP Performance
TD962 MTD Eurex EnLight LP Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TD964 MTD Eurex EnLight Performance
TD965 Specialist State Change
TD981 Special Market Making Report
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
6.662  **rptPrntEffTim**

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

**Format**  
TimeFormat
Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
PM900 Specialist Performance per Executed Order
PM910 ITM Issuer Fulfillment Aggregated
PM920 ITM Issuer Fulfillment Instrument Level
PM930 ITM Issuer Performance Per Executed Order
RC100 Capital Adjustment Series Report
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TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance
TE550 Open Order Detail
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TR102 Excessive System Usage Report
TR103 Eurex Daily OTR Parameter
TR104 Eurex Daily ESU Parameter
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR165 DMA Error Report
TR166 Identifier Mapping Final Error report
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control
TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report
6.663  **rptPrntRunDat**

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

**Format**  
DateFormat

**Where used:**
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
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- CB260 Specialist Service Fee Statement
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- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
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- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RC100 Capital Adjustment Series Report
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TC545 Daily TES Maintenance
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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
6.664  **secuAdminCod**

Description  This field uniquely identifies the modifying user.

Format  alphanumeric 11

Where used:
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

6.665  **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
6.666  **secpPrvClsPrc**

**Description**  
This field contains the previous day closing price. In case of derivative it's the underlying or security in the market. In case of Cash it's the closing Price of the Instrument.

**Format**  
numeric 11, 5

**Where used:**  
TD930 Daily Trade Statistics

6.667  **secpRFac**

**Description**  
This field indicates the capital adjustment ratio, which is also known as R-factor, used to modify the contract size and/or exercise price.

**Format**  
numeric 12, 8

**Where used:**  
RC100 Capital Adjustment Series Report

6.668  **secpShtNam**

**Description**  
This field contains the security short name.

**Format**  
alphanumeric 30

**Where used:**  
TE545 Daily TES Maintenance

6.669  **segmentMIC**

**Description**  
This field reflects the Segment MIC.

**Format**  
alphanumeric 4

**Where used:**  
TC545 Daily TES Maintenance  
TC810 T7 Daily Trade Confirmation  
TE810 T7 Daily Trade Confirmation
6.670 sellLimit

Description This field contains the sell limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.671 seriMthTrdQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.672 seriMthTrdQtyVDO

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

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.673 seriTrdTotQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics
6.674 seriTrdTotQtyVDO

Description: This field contains the instrument total traded VDO quantity.

Format: numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.675 servFeeAmnt

Description: This field contains the service fee amount.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.676 servFeeCrtDayAmnt

Description: This field contains the current day service fee amount.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.677 servFeeCrtMthBal

Description: This field contains the fee current monthly service fee balance.

Format: numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
6.678  **servFeeTypCod**

**Description**
This field contains the service fee type code.

**Format**
alphanumeric 3

**Where used:**
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.679  **servFeeTypNam**

**Description**
This field contains the service fee type name.

**Format**
alphanumeric 15

**Where used:**
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.680  **sessionId**

**Description**
This field contains the session ID.

**Format**
numeric 9

**Where used:**
- CB068 Transaction Overview
- CB069 Transaction Report
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TE540 Daily Order Maintenance
- TE590 CLIP Trading Indication
- TT132 Market Maker Protection
6.681 settlAcct

Description: This field contains the settlement account.

Format: alphanumeric 35

Where used: RD115 User Profile Status
TC810 T7 Daily Trade Confirmation

6.682 settlAmnt

Description: (Accumulated) settlement amount of the executed order.

Format: numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.683 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

6.684 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
6.685  **settlCurr**

Description  This field contains the settlement currency.

Format  alphanumeric 3

Where used:  TC810 T7 Daily Trade Confirmation

6.686  **settlDat**

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

Format  DateFormat

Where used:  TC545 Daily TES Maintenance  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE545 Daily TES Maintenance

6.687  **settlementPrc**

Description  This field indicates the settlement price calculated from the settlement volatility.

Format  numeric 10, 4

Where used:  TA114 Variance Futures Parameter

6.688  **settlementVola**

Description  This field indicates the settlement volatility used to calculate the settlement price.

Format  numeric 5, 2
Where used: TA114 Variance Futures Parameter

6.689 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

6.690 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

6.691 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

6.692 settlTyp

Description
This field indicates the C7 settlement type.
Format alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>C</td>
<td>Cash Settlement</td>
</tr>
<tr>
<td>P</td>
<td>Physical Settlement</td>
</tr>
</tbody>
</table>

Where used: TA113 Complex and Flexible Instrument Definition

### 6.693 shortCodeId

**Description**
The field contains the numeric short code ID.

**Format**
 alphanumeric 20

**Where used:**
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

### 6.694 shortCodesCorrDayt1

**Description**
This field contains the count of uploaded short codes for the field "ClientID", "Execution Decision" and "Investment Decision" on day t+1 in order to correct used but not decrypted short codes for those fields on day t.

**Format**
 numeric 12

**Where used:**
TR166 Identifier Mapping Final Error report

### 6.695 shortCodesDayt0

**Description**
This field contains the count of used short codes of the field "ClientID", "Execution Decision" and "Investment Decision" in order messages of day t.

**Format**
 numeric 12
Where used: TR166 Identifier Mapping Final Error report

### 6.696 shortCodesMissingDayt0

**Description**

This field contains the count of missing short codes of the field "ClientID","Execution Decision" and "Investment Decision" of day t, which were not decrypted with a long code latest by trading day t.

**Format**

numeric 12

Where used: TR166 Identifier Mapping Final Error report

### 6.697 shortCodeSrc

**Description**

This field contains the "1 - Client long value is missing", the information will be provided from which field the short code stems from: Either Client ID or Execution ID or Investment ID.

**Format**

alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>clientIdentifier</td>
<td>Client ID</td>
</tr>
<tr>
<td>executionIdentifier</td>
<td>Execution ID</td>
</tr>
<tr>
<td>investmentIdentifier</td>
<td>Investment ID</td>
</tr>
</tbody>
</table>

Where used: TR160 Identifier Mapping Error

### 6.698 showBuySideUserInfo

**Description**

This flag is set by the requester to show the buy side user information to the selected respondent.

**Format**

alphanumeric 1
**Valid Values** | **Decodes** | **Descriptions**
--- | --- | ---
0 | F | False
1 | T | True

Where used: TE600 Eurex EnLight Maintenance

**6.699  showLastDealOnClosure**

**Description**  
This flag is set by the requester to show the last deal price, the quantity, and the deal time on the auto closure of the negotiation to the respondents who have responded with a quote.

**Format**  
alphanumeric 1

**Valid Values** | **Decodes** | **Descriptions**
--- | --- | ---
0 | F | FALSE
1 | T | TRUE

Where used: TE600 Eurex EnLight Maintenance

**6.700  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
6.701 showLastNegotiatedPrcQty

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

Format: alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F False</td>
</tr>
<tr>
<td>1</td>
<td>T True</td>
</tr>
</tbody>
</table>

Where used: TE600 Eurex EnLight Maintenance

6.702 showNoOfRespondents

Description: This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

Format: alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F False</td>
</tr>
<tr>
<td>1</td>
<td>T True</td>
</tr>
</tbody>
</table>

Where used: TE600 Eurex EnLight Maintenance

6.703 showPrc

Description: This flag set by requester to show Bid and Offer price to the respondent.

Format: alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F False</td>
</tr>
<tr>
<td>1</td>
<td>T True</td>
</tr>
</tbody>
</table>
Where used: TE600 Eurex EnLight Maintenance

6.704 showQty

Description
This flag set by requester to show open quantity to the respondent.

Format
alphanumeric 1

Valid Values
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F False</td>
</tr>
<tr>
<td>1</td>
<td>T True</td>
</tr>
</tbody>
</table>

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

6.705 showSide

Description
This flag set by requester to show side to the respondent.

Format
alphanumeric 1

Valid Values
<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F False</td>
</tr>
<tr>
<td>1</td>
<td>T True</td>
</tr>
</tbody>
</table>

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

6.706 shtQuoPct

Description
This field contains short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format
numeric 6, 2
Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.707 sideBU

Description
This field indicates the business unit of the approving trader for which a TES side has been entered.

Format
alphanumeric 8

Where used:
TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance

6.708 sideFixed

Description
This flag indicates whether the Side is fixed.

Format
alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>F</td>
<td>False</td>
</tr>
<tr>
<td>T</td>
<td>True</td>
</tr>
</tbody>
</table>

Where used:
TE600 Eurex EnLight Maintenance

6.709 sideId

Description
This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.

Format
alphanumeric 20
Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE548 Daily Compression Maintenance

### 6.710 sideLiquidityInd

**Description:** This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.

**Format:** alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td></td>
<td>Not applicable</td>
</tr>
<tr>
<td>1</td>
<td>ADD LIQ</td>
<td>Added liquidity (Passive)</td>
</tr>
<tr>
<td>2</td>
<td>REM LIQ</td>
<td>Removed liquidity (aggressive; includes triggered orders)</td>
</tr>
<tr>
<td>4</td>
<td>AUCTION</td>
<td>Auction (includes VDO matching at midpoint)</td>
</tr>
</tbody>
</table>

Where used: TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE810 T7 Daily Trade Confirmation

### 6.711 sideRefId

**Description:** Reference ID of a basket as provided by the approving user.

**Format:** alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

### 6.712 sideStatus

**Description:** This field indicates the approving status of the TES side.
Format alphanumeric 3

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>ENT</td>
<td>Pending</td>
</tr>
<tr>
<td>2</td>
<td>APP</td>
<td>Approved</td>
</tr>
<tr>
<td>3</td>
<td>AUT</td>
<td>Auto Approved</td>
</tr>
<tr>
<td>4</td>
<td>DEL</td>
<td>Deleted</td>
</tr>
<tr>
<td>5</td>
<td>EXE</td>
<td>Executed</td>
</tr>
<tr>
<td>6</td>
<td>RPE</td>
<td>Reversal is Pending</td>
</tr>
<tr>
<td>7</td>
<td>RAP</td>
<td>Reversal is Approved</td>
</tr>
<tr>
<td>8</td>
<td>REV</td>
<td>Reversed</td>
</tr>
<tr>
<td>9</td>
<td>RCX</td>
<td>Reversal is Cancelled</td>
</tr>
</tbody>
</table>

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE548 Daily Compression Maintenance

6.713 sideTrader

Description This field indicates the user name of the approving trader for which a TES side has been entered.

Format alphanumeric 6

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE548 Daily Compression Maintenance

6.714 sizeClass

Description This field contains the size class for the program/package/product combination.

Format alphanumeric 16
6.715  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

6.716  skipMinLotSizeVal

Description: This field denotes if the Minimum Lot Size validation is skipped for this TES
trade.

Format: alphanumeric 1

Valid Values

<table>
<thead>
<tr>
<th>Value</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE</td>
<td>Minimum Lot Size Validation is not skipped for this TES Trade.</td>
</tr>
<tr>
<td>1</td>
<td>TRUE</td>
<td>Minimum Lot Size Validation is skipped for this TES trade.</td>
</tr>
</tbody>
</table>

Where used: TE545 Daily TES Maintenance

6.717  skipQtyCheck

Description: This field determines if the maximum quantity check should be skipped
during the auto approval of the TES trade side. Relevant only for Cash Market.
Format | alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Y</td>
<td>Yes</td>
</tr>
<tr>
<td>2</td>
<td>N</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used: RD185 Auto Approval Rule Status

### 6.718 skipValueCheck

**Description**
This field determines if the maximum value check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

**Format** | alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Y</td>
<td>Yes</td>
</tr>
<tr>
<td>2</td>
<td>N</td>
<td>No</td>
</tr>
</tbody>
</table>

Where used: RD185 Auto Approval Rule Status

### 6.719 smartFlag

**Description**
This field indicates whether the respondent is added based on the Smart functionality or not.

**Format** | alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>FALSE</td>
<td>The respondent is added manually by the requester.</td>
</tr>
<tr>
<td>1</td>
<td>TRUE</td>
<td>The respondent is added based on the Smart functionality.</td>
</tr>
</tbody>
</table>

Where used: TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
### 6.720 smartUserId

**Description**
This field indicates the numeric identifier assigned to the respondent user which are added by the smart functionality. The smartUserId is valid only within the negotiation event.

**Format**
numeric 6

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

### 6.721 smcAccumTime

**Description**
This field indicates the accumulated Stressed Market Condition (SMC) time during that day in the required expiries and strikes. It is used to calculate the quotation coverage.

**Format**
TimeFormat

**Where used:**
TD954 Stressed Market Conditions

### 6.722 smcAtwAskQty

**Description**
This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.

**Format**
numeric 13, 4

**Where used:**
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.723 smcAtwAskQtyMtd

**Description**
This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.
6.724  smcAtwBidQty

Description  This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.

Format  numeric 13, 4

Where used:  
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.725  smcAtwBidQtyMtd

Description  This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.

Format  numeric 13, 4

Where used:  
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.726  smcAtwSpreadAbsolute

Description  This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument on this trading day.

Format  numeric signed 10, 5

Where used:  
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
6.727 smcAtwSpreadAbsoluteMtd

Description: This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.728 smcAtwSpreadPercentage

Description: This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument on this trading day.

Format: numeric signed 10, 5

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.729 smcAtwSpreadPercentageMtd

Description: This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument month-to-date.

Format: numeric signed 10, 5

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.730 smcAtwSpreadToMaxSpread

Description: This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument on this trading day.

Format: numeric signed 10, 5
6.731  smcAtwSpreadToMaxSpreadMtd

Description  This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument month-to-date.

Format  numeric signed 10, 5

Where used:  PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.732  smcCovrdTime

Description  This field contains Stressed Market Condition (SMC) covered time, which is the total time for which valid quotes were provided in the respective expiries and strikes during SMC.

Format  TimeFormat

Where used:  TD954 Stressed Market Conditions

6.733  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
6.734  **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

6.735  **smcFactor**

**Description**  
The field contains a factor which is multiplied to the threshold if a participant fulfilled the relaxed quotation requirements during stressed market conditions.

**Format**  
numeric 4, 2

**Where used:**  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter

6.736  **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**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>F</td>
</tr>
<tr>
<td>1</td>
<td>T</td>
</tr>
</tbody>
</table>

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

Description: This field indicates whether the Stressed Market Condition (SMC) requirement per member and product is fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid Values: YES and NO.

Format: alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.738 smcQuotTime

Description: This field displays the quotation time during stressed market conditions in one instrument on this trading day.

Format: TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker, PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.739 smcQuotTimeMtd

Description: This field displays the aggregated quotation time during stressed market conditions in one instrument month-to-date.

Format: TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker, PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.740 smcRate

Description: This field displays the participation rate during stressed market conditions in one instrument on this trading day.
6.741  smcRateMtd

**Description**
This field displays the aggregated quotation time of Market Maker during stressed markets conditions in relation to aggregated duration of stressed market conditions in one instrument month-to-date.

**Format**
numeric 5, 2

**Where used:**
PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.742  smcReqTime

**Description**
This field contains the required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives.

**Format**
TimeFormat

**Where used:**
TD954 Stressed Market Conditions

6.743  smcTime

**Description**
This field contains the total time that the product was in Stressed Market Condition (SMC) during that day.

**Format**
TimeFormat

**Where used:**
TD954 Stressed Market Conditions
6.744 smcTrdTime
Description This field displays the duration of stressed market conditions in one instrument on this trading day.
Format TimeFormat
Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.745 smcTrdTimeMtd
Description This field displays the aggregated duration of stressed market conditions in one instrument month-to-date.
Format TimeFormat
Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.746 smpActionSide
Description The field refers to the smpActionSide that affected side for an SMP action. This attribute is only applicable for SMP Type B. The value "Incoming" refers to the cancellation of the quantity of only the incoming order due to SMP. The value "Resting" refers to the cancellation of the quantity of the resting order only due to SMP. The value "Both" refers to the cancellation of the quantity of the incoming and resting orders due to SMP. For SMP Type A this field will be empty.
Format alphanumeric 8
Valid Values Decodes Descriptions
1 INCOMING SMP action applicable to only Incoming order
2 RESTING SMP action applicable to only Resting order
3 BOTH SMP action applicable to both Incoming and Resting order
Where used: RD205 SMP Group Status Report

### 6.747 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

### 6.748 smpGroupId

**Description**
The field smpGroupId denotes the SMP group ID of a SMP group. This ID uniquely identifies a SMP group within a market.

**Format**
numeric 9

Where used:
- TC812 T7 Daily Prevented Self-Matches
- TE812 Daily Prevented Self-Matches

### 6.749 smpGroupName

**Description**
The field refers to the textual name for a SMPGroup. The name uniquely identifies a SMP group within a market.

**Format**
alphanumeric 30

Where used:
- TC812 T7 Daily Prevented Self-Matches
- TE812 Daily Prevented Self-Matches
6.750 smpType

Description: The field refers to the smpType denotes the type of the SMP procedure applying to a market. The value ‘A’ refers to the currently used SMP procedure. Value ‘B’ refers to the SMP procedure for usage of Nodal and EEX markets.

Format: alphanumeric 2

Valid Values: Decodes | Descriptions
---|---
1 | A | SMP Type A
2 | B | SMP Type B
3 | NA | SMP Not Supported

Where used: RD205 SMP Group Status Report

6.751 splitPosition

Description: This field indicates the target instrument counter.

Format: numeric 2

Where used: TA116 Decay Split Table

6.752 spreadClass

Description: This field contains the spread class for the program/package/product combination.

Format: alphanumeric 16

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
6.753 spreadClassRmmReg

Description: This field contains the spread class for the product relevant for Regulatory Market Making that is valid during regular trading hours.

Format: alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.754 spreadClassRmmThx

Description: This field contains the spread class for the product relevant for Regulatory Market Making that is valid during extended trading hours (THX).

Format: alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.755 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

6.756 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  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter  

6.757 spreadUnit  
Description: Spread unit.  
Format: alphanumeric 10  
Where used: TR105 Minimum Quotation Requirement  

6.758 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  

6.759 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  

6.760 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

6.761 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

6.762 stratFloorReached

Description Strategy monthly floor reached.

Format alphanumeric 3

Valid Values Decodes Descriptions
YES Yes.
NO No.

Where used: TD955 Building Block Liquidity Provider Measurement
6.763  stratFulfilled

Description: Strategy RFQ response requirement fulfilled.

Format: alphanumeric 3

Valid Values:

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>Yes.</td>
</tr>
<tr>
<td>NO</td>
<td>No.</td>
</tr>
</tbody>
</table>

Where used: TD955 Building Block Liquidity Provider Measurement

6.764  stratMnthlyFloor

Description: Monthly floor for Strategy RFQs.

Format: numeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

6.765  stratMnthlyReq

Description: Monthly threshold for Strategy Violation Percent.

Format: numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.766  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: RC100 Capital Adjustment Series Report  
TA116 Decay Split Table

6.767 startDat
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

6.768 sumAcctFeeCrtDayAmnt
Description: This field contains the fee sum of the current day per account.
Format: numeric 15, 2
Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.769 sumAcctFeeCrtMthAmnt
Description: This field contains the fee sum of the current month per account.
Format: numeric 15, 2
Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.770 sumAcctFeeCrtMthBal
Description: This field contains the fee sum of the current month per account.
6.771  sumAcctFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB060 Fee Statement
             CB160 Fee Statement T7 Boerse Frankfurt

6.772  sumAcctFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
             CB150 Fee Overall Summary T7 Boerse Frankfurt

6.773  sumAcctFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary
             CB150 Fee Overall Summary T7 Boerse Frankfurt

6.774  sumAcctFixFee

Description This field contains the sum of the fix trading fee per account type.
Format: numeric signed 15, 2

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

6.775 sumAcctMembPrvDayServFeeAmnt

Description: This field contains the sum of current day's service fees at previous day's value per service fee type and per account type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.776 sumAcctMembPrvMthServFeeAmnt

Description: This field contains the sum of current month's service fees at previous month's value per service fee type and per account type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.777 sumAcctMembYtdServFeeAmnt

Description: This field contains the current year's total calculated service fee at current month's value per account type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
### 6.778 sumAcctNom

**Description**
This field contains the nominal per account.

**Format**
numeric signed 12, 2

**Where used:**
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order

### 6.779 sumAcctOrdrQty

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

**Format**
numeric 13

**Where used:**
- CB060 Fee Statement
- CB160 Fee Statement T7 Boerse Frankfurt
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

### 6.780 sumAcctOrdrVol

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

**Format**
numeric 15, 4

**Where used:**
- CB042 Fee Per Executed Order
- CB060 Fee Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
6.781 sumAcctServFeeAmnt

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

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.782 sumAcctServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.783 sumAcctServFeeCrtMthBal

Description This field contains the sum of current month's service fees per account type.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.784 sumAcctTranFeeFix

Description This field contains the sum of fix transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
6.785  sumAcctTranFeeVar

Description  This field contains the sum of variable transaction fees per account type.

Format  numeric signed 15, 2

Where used:  CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.786  sumAcctTrnFeeAmnt

Description  This field contains the total of Transaction Fee Amount per account.

Format  numeric 15, 2

Where used:  CB042 Fee Per Executed Order

6.787  sumAcctVarFee

Description  This field contains the sum of the variable trading fees per account type.

Format  numeric signed 15, 2

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

6.788  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  
  TD981 Special Market Making Report  
  TD982 Special Report French Equity Options

### 6.789 sumAllTrades

**Description**  
Accumulated number of trades included TES trades.

**Format**  
numeric 11

**Where used:**  
TE910 T7 Daily Trade Activity

### 6.790 sumAllVolume

**Description**  
Accumulated traded Volume included TES trades

**Format**  
numeric 15, 4

**Where used:**  
TE910 T7 Daily Trade Activity

### 6.791 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
6.792  **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

6.793  **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

6.794  **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

6.795  **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
6.796 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

6.797 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

6.798 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

6.799 sumClasOpnIntQty

Description: This field contains the Interest Total Display.

Format: numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics
6.800  sumCovTim

Description
This field indicates the Sum of covered time (active good quote times on all relevant series).

Format
TimeFormat

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.801  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

6.802  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

6.803  sumCurrFeeCrtDayAmnt

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

Format
numeric 15, 2
6.804  sumCurrFeeCrtMthAmnt

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

Format  numeric 15, 2

Where used:  
- CB050 Fee Overall Summary
- CB150 Fee Overall Summary T7 Boerse Frankfurt

6.805  sumCurrFeeCrtMthBal

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

Format  numeric 15, 2

Where used:  
- CB060 Fee Statement
- CB160 Fee Statement T7 Boerse Frankfurt

6.806  sumCurrFeePrvDayAmnt

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

Format  numeric 15, 2

Where used:  
- CB050 Fee Overall Summary
- CB150 Fee Overall Summary T7 Boerse Frankfurt

6.807  sumCurrFeePrvMthAmnt

Description  This field contains the fee sum of the previous month per currency.
Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.808 sumCurrFeeYtdAmnt

**Description:** This field contains the year-to-date fee sum per currency.

**Format:** numeric 15, 2

**Where used:** CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.809 sumCurrFixFee

**Description:** This field contains the sum of the fix trading fees per currency.

**Format:** numeric signed 15, 2

**Where used:** CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

### 6.810 sumCurrMembPrvDayServFeeAmnt

**Description:** This field contains the sum of current day's service fees at previous day's value per currency.

**Format:** numeric signed 15, 2

**Where used:** CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
6.811  **sumCurrMembPrvMthServFeeAmnt**

**Description**  
This field contains the sum of current month's recompensation at previous month's value per currency.

**Format**  
numeric signed 15, 2

**Where used:**  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

6.812  **sumCurrMembYtdServFeeAmnt**

**Description**  
This field contains the current year's total calculated recompensation at current month's value per currency.

**Format**  
numeric signed 15, 2

**Where used:**  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

6.813  **sumCurrNom**

**Description**  
This field contains the nominal per currency.

**Format**  
numeric signed 12, 2

**Where used:**  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

6.814  **sumCurrOrdrQty**

**Description**  
This field contains the total number of orders and per trading currency.

**Format**  
numeric 13
6.815  sumCurrOrdrVol

Description  This field contains the total order volume and per trading currency.

Format  numeric 15, 4

Where used:  
CB042 Fee Per Executed Order  
CB043 Fee Per Executed Order T7 Boerse Frankfurt  
CB045 Fee Per Executed Order T7 XFS  
CB060 Fee Statement  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB143 Fee Per Executed Order T7 XFS  
CB160 Fee Statement T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB244 Specialist Service Fee Overall Summary  
CB245 Specialist Service Fee XFS Overall Summary  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

6.816  sumCurrServFeeAmnt

Description  This field contains the sum of current day's service fee per currency.

Format  numeric signed 15, 2

Where used:  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

6.817  sumCurrServFeeCrtDayAmnt

Description  This field contains the sum of current day's total service fees per currency.

Format  numeric signed 15, 2

Where used:  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary
6.818  sumCurrServFeeCrtMthBal

Description  This field contains the sum of current month's service fees per currency.

Format  numeric signed 15, 2

Where used:  
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.819  sumCurrTranFeeFix

Description  This field contains the sum of fix transaction fees per currency.

Format  numeric signed 15, 2

Where used:  
CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.820  sumCurrTranFeeVar

Description  This field contains the sum of variable transaction fees per currency.

Format  numeric signed 15, 2

Where used:  
CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.821  sumCurrTrnFee

Description  This field contains the sum of the accumulated transaction fees.

Format  numeric 15, 2

Where used:  
CB042 Fee Per Executed Order
6.822 sumCurrVarFee

Description: This field contains the sum of variable trading fees per currency.

Format: numeric signed 15, 2

Where used:
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order

6.823 sumDayCutLim

Description: This field contains the sum of day cut off limit.

Format: numeric 10

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

6.824 sumFeeAdjAmnt

Description: This field contains the sum of fee adjustment amounts.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.825 sumFeeAmnt

Description: This field contains the sum of fees.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement
6.826 sumFeeConnAmnt

Description: This field contains the sum of connection amounts.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.827 sumFirmOtrExecOrdrNo

Description: This field contains the total number of all order and quote executions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).

Format: numeric 11

Where used: TR101 MiFID II OTR Report

6.828 sumFirmOtrExecOrdrVol

Description: This field contains the total volume of all order and quote executions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).

Format: numeric 20, 4

Where used: TR101 MiFID II OTR Report

6.829 sumFirmOtrOrdrNo

Description: This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).

Format: numeric 11
6.830 sumFirmOtrOrdrVol

**Description**
This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).

**Format**
numeric 20, 4

**Where used:** TR101 MiFID II OTR Report

6.831 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

6.832 sumHseFeeCrtMthBal

**Description**
This field contains the Total.

**Format**
numeric 15, 2

**Where used:** CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.833 sumHseOrdrQty

**Description**
This field contains the order quantity.
6.834  **sumHseOrdrVol**

Description  This field contains the order volume.

Format  numeric 15, 4

Where used:  
- CB060 Fee Statement
- CB160 Fee Statement T7 Boerse Frankfurt
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.835  **sumHseServFeeCrtMthBal**

Description  This field contains the Total.

Format  numeric signed 15, 2

Where used:  
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.836  **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
6.837 sumInstFeeAmnt

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

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.838 sumInstFixFee

Description This field contains the sum of fix trading fees per instrument.

Format numeric signed 12, 2

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

6.839 sumInstIsinFeeCrtMthBal

Description This field contains the sum of the current month's fees per ISIN.

Format numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt

6.840 sumInstMembFeeCrtDayAmnt

Description This field contains the sum of order fees per transaction and per instrument type.

Format numeric 15, 2
6.841    sumInstMembFeeCrtMthAmnt

Description    This field contains the sum of current month fees per instrument type.

Format    numeric 15, 2

Where used:    CB050 Fee Overall Summary
                CB150 Fee Overall Summary T7 Boerse Frankfurt

6.842    sumInstMembFeePrvDayAmnt

Description    This field contains the sum of current day's fees at previous day's value per fee type and per instrument type.

Format    numeric 15, 2

Where used:    CB050 Fee Overall Summary
                CB150 Fee Overall Summary T7 Boerse Frankfurt

6.843    sumInstMembFeePrvMthAmnt

Description    This field contains the fee sum of current month's fees at previous months's value per fee type and per instrument type.

Format    numeric 15, 2

Where used:    CB050 Fee Overall Summary
                CB150 Fee Overall Summary T7 Boerse Frankfurt

6.844    sumInstMembFeeYtdAmnt

Description    This field contains the current year's total calculated fees at current months's value per instrument type.
Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.845 sumInstMembPrvDayServFeeAmnt

Description: This field contains the sum of current day's service fees at previous day's value per service fee type and per instrument type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.846 sumInstMembPrvMthServFeeAmnt

Description: This field contains the sum of current month's service fees at previous month's value per recompensation type and per instrument type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.847 sumInstMembYtdServFeeAmnt

Description: This field contains the current year's total calculated service fee at current month's value per instrument type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
6.848 sumInstNom

Description: This field contains the nominal per Instrument.

Format: numeric signed 12, 2

Where used:
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order

6.849 sumInstOrdrQty

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

Format: numeric 13

Where used:
- CB060 Fee Statement
- CB160 Fee Statement T7 Boerse Frankfurt
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.850 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

6.851 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
6.852  sumInstOrdrVol

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

Format
numeric 15, 4

Where used:
CB042 Fee Per Executed Order
CB060 Fee Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.853  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

6.854  sumInstServFeeAmnt

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

Format
numeric signed 15, 2

Where used:
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
6.855  **sumInstServFeeCrtDayAmnt**

Description: This field contains the sum of current day's adjusted service fees per instrument type.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

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6.856  **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

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6.857  **sumInstTranFeeFix**

Description: This field contains the sum of the fix transaction fees per instrument.

Format: numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

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6.858  **sumInstTranFeeVar**

Description: This field contains the sum of the variable transaction fees per instrument.

Format: numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
6.859  sumInstVarFee

Description  This field contains the total var fee per instrument.

Format  numeric signed 12, 2

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

6.860  sumIsinServFeeCrtMthBal

Description  This field contains the sum of current month's service fee per ISIN.

Format  numeric signed 15, 2

Where used:  CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

6.861  sumMembAddCrt

Description  This field contains the sum of the additional credits per member.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.862  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
6.863  **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

6.864  **sumMembFeeCrtDayAmnt**

Description: This field contains the fee sum of the current day per clearing member.

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.865  **sumMembFeeCrtMthAmnt**

Description: This field contains the fee sum of the current month per business unit.

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.866  **sumMembFeeCrtMthBal**

Description: This field contains the fee sum of the current month per business unit.

Format: numeric 15, 2

Where used: CB060 Fee Statement
CB160 Fee Statement T7 Boerse Frankfurt
6.867 sumMembFeeMthAmnt

Description: This field contains the sum of current month's fee amounts per member.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.868 sumMembFeePrvDayAmnt

Description: This field contains the fee sum of the previous day per clearing member.

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.869 sumMembFeePrvMthAmnt

Description: This field contains the fee sum of the previous month per clearing member.

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt

6.870 sumMembFeeYtdAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary
CB150 Fee Overall Summary T7 Boerse Frankfurt
6.871  sumMembFixFee

Description  This field contains the sum of fix trading fees per member.

Format  numeric signed 15, 2

Where used:  CB142 Fee Per Executed Order T7 Boerse Frankfurt
              CB162 Monthly Specialist Refund
              CB242 Specialist Service Fee Per Executed Order
              CB243 Specialist Service Fee XFS Per Executed Order

6.872  sumMembFixRefFee

Description  This field contains the sum refund TAF fix.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.873  sumMembNom

Description  This field contains the nominal per Exchange Member.

Format  numeric signed 12, 2

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

6.874  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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.875 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

6.876 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
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
6.877  sumMembPrvDayServFeeAmnt

Description  This field contains the sum of all service fees for the previous day per member.

Format  numeric signed 15, 2

Where used:  CB250 Specialist Service Fee Overall Summary
             CB253 Specialist Service Fee XFS Overall Summary

6.878  sumMembPrvMthServFeeAmnt

Description  This field contains the sum of all service fees for the previous month.

Format  numeric signed 15, 2

Where used:  CB250 Specialist Service Fee Overall Summary
             CB253 Specialist Service Fee XFS Overall Summary

6.879  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

6.880  sumMembRefAmnt

Description  This field contains the sum of the refund amounts per exchange member.

Format  numeric signed 15, 2
Where used: CB162 Monthly Specialist Refund

### 6.881 sumMembServFeeAmnt

**Description**
This field contains the sum of current day's service fees per member.

**Format**
numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.882 sumMembServFeeCrtDayAmnt

**Description**
This field contains the sum of all service fee amounts for the current day.

**Format**
numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.883 sumMembServFeeCrtMthBal

**Description**
This field contains the sum of current month's service fee per member.

**Format**
numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.884 sumMembTotBuyOrdr

**Description**
This field contains the total of the order quantity bought per Member.

**Format**
numeric 13, 4
**6.885 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:**
TC810 T7 Daily Trade Confirmation

**6.886 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

**6.887 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

**6.888 sumMembTranFeeFix**

**Description**
This field contains the sum of fix transaction fees per member.

**Format**
numeric signed 15, 2
Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund

6.889 sumMembTranFeeRefFix

Description: This field contains the sum refund TAF fix.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.890 sumMembTranFeeRefVar

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.891 sumMembTranFeeVar

Description: This field contains the sum of variable transaction fees per member.

Format: numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund

6.892 sumMembTxnCnt

Description: This field contains the sum of the transactions.

Format: numeric 9
6.893 sumMembVarFee

Description: This field contains the sum of variable trading fees per member.

Format: numeric signed 15, 2

Where used:
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order

6.894 sumMembVarRefFee

Description: This field contains the sum refund TAF var.

Format: numeric signed 15, 2

Where used:
- CB162 Monthly Specialist Refund

6.895 sumMembYtdServFeeAmnt

Description: This field contains the sum of year-to-date service fee amounts per member.

Format: numeric signed 15, 2

Where used:
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary

6.896 sumMktGrpAddCrt

Description: This field contains the sum of the additional credits per market group.
Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

**6.897 sumMktGrpFixFee**

Description This field contains the sum of fix trading fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

**6.898 sumMktGrpFixRefFee**

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

**6.899 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

**6.900 sumMktGrpTranFeeFix**

Description This field contains the sum of fix transaction fees per market group.

Format numeric signed 15, 2
6.901  sumMktGrpTranFeeRefFix

Description  This field contains the sum refund TAF fix.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.902  sumMktGrpTranFeeRefVar

Description  This field contains the sum refund TAF var.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.903  sumMktGrpTranFeeVar

Description  This field contains the sum of variable transaction fees per market group.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.904  sumMktGrpVarFee

Description  This field contains the sum of variable trading fees per market group.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund
6.905 sumMktGrpVarRefFee

Description  This field contains the sum refund TRF var.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.906 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

6.907 sumNonDisclTrades

Description  Accumulated number of Non Disclosed trades.

Format  numeric 11

Where used:  TE910 T7 Daily Trade Activity

6.908 sumNonDisclVolume

Description  Accumulated traded Volume of Non Disclosed trades

Format  numeric 15, 4

Where used:  TE910 T7 Daily Trade Activity
6.909 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

6.910 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

6.911 sumProdDayTesVol

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

Format: numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.912 sumProdDayTotVol

Description: This field contains the accumulated Total Volume on the product level.

Format: numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics
6.913  **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

6.914  **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

6.915  **sumProdOpnIntQty**

Description  
This field contains the Grand Interest Display.

Format  
numeric 15, 4

Where used:  
TE930 T7 Daily Trade Statistics

6.916  **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
6.917  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

6.918  sumProdTESTotBuy
Description  This field contains the total number of buy TES trades.
Format  numeric 9
Where used:  TE810 T7 Daily Trade Confirmation

6.919  sumProdTESTotSell
Description  This field contains the total number of sell TES trades.
Format  numeric 9
Where used:  TE810 T7 Daily Trade Confirmation

6.920  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
6.921  **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

6.922  **sumProdTim**

Description: This field indicates the sum of the product time.

Format: TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

6.923  **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

6.924  **sumProdTotClgBuy**

Description: This field contains the accumulated clearing qty of buy deal item for on-exchange trades.

Format: numeric 13, 4
6.925 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

6.926 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

6.927 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

6.928 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

6.929 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

6.930 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

6.931 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
6.932 sumRebFeeAmnt

Description: This field contains the sum of rebate amounts.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.933 sumReqTim

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

Format: TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD981 Special Market Making Report
TD982 Special Report French Equity Options

6.934 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

6.935 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

### 6.936 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

### 6.937 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

### 6.938 sumSmcAccumTime

**Description**
This field indicates the accumulated Stressed Market Condition (SMC) time in the required expiries and strikes in total for that month (mtd).

**Format**
TimeFormat

**Where used:**
TD954 Stressed Market Conditions

### 6.939 sumSmcCovrdTime

**Description**
This field contains the total covered time for quotation during Stressed Market Condition (SMC) for that month (mtd).
6.940  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

6.941  sumSmcReqTime

Description  This field contains the total required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives for that month (mtd).

Format       TimeFormat

Where used:  TD954 Stressed Market Conditions

6.942  sumSmcTime

Description  This field indicates the total time that the product was in Stressed Market Condition (SMC) during that month (mtd).

Format       TimeFormat

Where used:  TD954 Stressed Market Conditions
6.943  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

6.944  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

6.945  sumStratViolPct

Description: MTD Strategy Violation Percent.

Format: numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.946  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
6.947  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

6.948  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

6.949  sumSynTrades
Description: Accumulated number of on-exchange trades matched synthetically
Format: numeric 11
Where used: TE910 T7 Daily Trade Activity

6.950  sumSynVolume
Description: Accumulated traded Volume of on-exchange trades matched synthetically
Format: numeric 15, 4
Where used: TE910 T7 Daily Trade Activity
### 6.951 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

### 6.952 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

### 6.953 sumTESTotBuy

**Description:** This field contains the total number of buy TES trades.

**Format:** numeric 9

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

### 6.954 sumTESTotSell

**Description:** This field contains the total number of sell TES trades.

**Format:** numeric 9

**Where used:** TE810 T7 Daily Trade Confirmation
6.955  sumTesTrades
Description  Accumulated number of TES trades included Non Disclosed trades.
Format  numeric 11
Where used: TE910 T7 Daily Trade Activity

6.956  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

6.957  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

6.958  sumTesVolume
Description  Accumulated traded Volume included Non Disclosed trades
Format  numeric 15, 4
Where used: TE910 T7 Daily Trade Activity
6.959  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

6.960  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

6.961  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

6.962  sumTotCntrBuy
Description: This field contains the accumulated qty of buy deal item for on-exchange trades.
Format: numeric 13, 4
### 6.963 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

### 6.964 sumSellOrdr

**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

### 6.965 sumTrdMembOrdrQty

**Description**: This field contains the total order quantity and per Trading Member.

**Format**: numeric 15, 2

Where used:
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
6.966  sumTrdMembOrdrVol

Description  This field contains the total order volume and per Trading Member.

Format  numeric 13, 2

Where used:  
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.967  sumTrdMembPrvDayServFeeAmnt

Description  This field contains the sum of current day's service fee at previous day's value per trading member.

Format  numeric signed 15, 2

Where used:  
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary

6.968  sumTrdMembPrvMthServFeeAmnt

Description  This field contains the sum of current month's service fee at previous month's value per trading member.

Format  numeric signed 15, 2

Where used:  
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary

6.969  sumTrdMembServFeeCrtMthBal

Description  This field contains the sum of current month's service fees per trading member.

Format  numeric signed 15, 2
6.970 sumTrdMembYtdServFeeAmnt

Description: This field contains the current year's total calculated service fee at current month's value per trading member.

Format: numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.971 sumTrdMemFixFee

Description: This field contains the sum of fix trading fees per trading member.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.972 sumTrdMemNom

Description: This field contains the nominal.

Format: numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.973 sumTrdMemVarFee

Description: This field contains the sum variable trading fees per trading member.
Format numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

6.974 sumTrdServFeeAmnt

Description This field contains the sum of current day's service fees per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.975 sumTrdServFeeCrtDayAmnt

Description This field contains the sum of current day's adjusted service fees per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.976 sumUserAddCrt

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund
6.977  sumUserFeeAmnt

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

Format  numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.978  sumUserFeeCrtDayAmnt

Description  This field contains the sum of current day's total fees per user.

Format  numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.979  sumUserFixFee

Description  This field contains the sum of fix trading fees per user.

Format  numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
           CB162 Monthly Specialist Refund
           CB242 Specialist Service Fee Per Executed Order
           CB243 Specialist Service Fee XFS Per Executed Order

6.980  sumUserFixRefFee

Description  This field contains the sum refund TRF fix.

Format  numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund
6.981  sumUserMembPrvDayFeeAmnt

Description  This field contains the sum of current day's fees at previous day's value per fee type and per user.

Format  numeric signed 15, 2

Where used:  CB150 Fee Overall Summary T7 Boerse Frankfurt

6.982  sumUserMembPrvDayServFeeAmnt

Description  This field contains the sum of current day's service fees at previous day's value per recompensation type and per subgroup Id.

Format  numeric signed 15, 2

Where used:  CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.983  sumUserMembPrvMthFeeAmnt

Description  This field contains the sum of current month's fees at previous month's value per fee type and per user.

Format  numeric signed 15, 2

Where used:  CB150 Fee Overall Summary T7 Boerse Frankfurt

6.984  sumUserMembPrvMthServFeeAmnt

Description  This field contains the sum of current month's service fees at previous month's value per service fee type and per subgroup Id.

Format  numeric signed 15, 2
Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

### 6.985 sumUserMembYtdFeeAmnt

**Description**
This field contains the current year's total calculated fees at current month's value per user.

**Format**
numeric signed 15, 2

**Where used:**
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.986 sumUserMembYtdServFeeAmnt

**Description**
This field contains the current year's total calculated service fees at current month's value per subgroup Id.

**Format**
numeric signed 15, 2

**Where used:**
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

### 6.987 sumUserNom

**Description**
This field contains the nominal per user.

**Format**
numeric signed 12, 2

**Where used:**
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

### 6.988 sumUserOrdrQty

**Description**
This field contains the total order quantity per user.
Format: numeric signed 12

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

6.989 sumUserOrdrVol

Description: This field contains the total order volume per user.

Format: numeric signed 12, 2

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

6.990 sumUserServFeeAmnt

Description: This field contains the sum of current day's service fees per subgroup Id.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

6.991 sumUserServFeeCrtDayAmnt

Description: This field contains the sum of current day's total service fees per subgroup Id.

Format: numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
6.992  sumUserTranFeeFix

Description  This field contains the sum of fix transaction fees per user.

Format  numeric signed 15, 2

Where used:  CB142 Fee Per Executed Order T7 Boerse Frankfurt
             CB162 Monthly Specialist Refund

6.993  sumUserTranFeeRefFix

Description  This field contains the sum refund TAF fix.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.994  sumUserTranFeeRefVar

Description  This field contains the sum refund TAF var.

Format  numeric signed 15, 2

Where used:  CB162 Monthly Specialist Refund

6.995  sumUserTranFeeVar

Description  This field contains the sum of variable transaction fees per user.

Format  numeric signed 15, 2

Where used:  CB142 Fee Per Executed Order T7 Boerse Frankfurt
             CB162 Monthly Specialist Refund
6.996  **sumUserTxnCnt**

*Description*  
This field contains the sum of transaction counts per user.

*Format*  
numeric 9

*Where used:*  
CB068 Transaction Overview

6.997  **sumUserVarFee**

*Description*  
This field contains the sum of variable trading fees per user.

*Format*  
numeric signed 15, 2

*Where used:*  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

6.998  **sumUserVarRefFee**

*Description*  
This field contains the sum refund TRF var.

*Format*  
numeric signed 15, 2

*Where used:*  
CB162 Monthly Specialist Refund

6.999  **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
6.1000  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
TD955 Building Block Liquidity Provider Measurement

6.1001  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

6.1002  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
TD982 Special Report French Equity Options
6.1003  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

6.1004  swapClearer

Description  This field defines whether the swap leg is cleared by Eurex Clearing AG or another clearer.

Format  alphanumeric 8

Valid Values

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<th>Descriptions</th>
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<tr>
<td>1</td>
<td>NON_ECAG Non-Eurex Clearing</td>
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Where used:  TE545 Daily TES Maintenance

6.1005  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

6.1006  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

### 6.1007 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

### 6.1008 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

### 6.1009 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
6.1010 tacEligibility

Description This field defines the default setting for the field tacFlg during order entry. The field is defined per user and can be overwritten by direct input. If no input is provided, the default setting of this flag is used.

Format alphanumeric 1

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<th>Descriptions</th>
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Where used: RD115 User Profile Status

6.1011 tacFlg

Description This field defines whether an order is allowed to participate in the trade-at-close phase. It can be defined during order entry and cannot be modified thereafter.

Format alphanumeric 1

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<th>Decodes</th>
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<tr>
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</table>

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.1012 targetProduct

Description This field contains the target Product of decaying instrument.

Format alphanumeric 12

Where used: TA116 Decay Split Table
6.1013  

**tesActivity**

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

**Format**  alphanumeric 2

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<th>Decodes</th>
<th>Descriptions</th>
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<td>12</td>
<td>RCX</td>
<td>TES Reversal is Cancelled</td>
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**Where used:**  
TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance

6.1014  

**tesDescription**

**Description**  This field contains the free description entered by the initiating user of the TES trade.

**Format**  alphanumeric 20

**Where used:**  
TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance
### 6.1015  tesEligibility

**Description**
This flag describe if an instrument is TES eligible.

**Format**
alphanumeric 1

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<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
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**Where used:**
- RD110 User Profile Maintenance
- RD115 User Profile Status

### 6.1016  tesId

**Description**
This field indicates the unique T7 Entry Service ID assigned by the exchange.

**Format**
alphanumeric 20

**Where used:**
- TC545 Daily TES Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE548 Daily Compression Maintenance

### 6.1017  tesInitiatorBU

**Description**
This field indicates the business unit of the initiating user who entered the TES trade.

**Format**
alphanumeric 8

**Where used:**
- TC545 Daily TES Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE548 Daily Compression Maintenance
6.1018  tesInitiatorUser

Description  This field indicates the initiating user who entered the TES trade.

Format  alphanumeric 6

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

6.1019  tesType

Description  This field contains the T7 Entry Service (TES) type code.

Format  alphanumeric 2

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<td>EFP INDEX TRADE</td>
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<td>VOLA TRADE</td>
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<td>BASIS TRADE</td>
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<td>TAM</td>
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Where used:  
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD185 Auto Approval Rule Status
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
6.1020  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

6.1021  time18

Description
This field contains the time of the given transaction, which is in generic time format.

Format
TimeFormat18

Where used:
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE548 Daily Compression Maintenance
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TT132 Market Maker Protection
TT136 Pre-trade Risk Control

### 6.1022 timeToTransfer

**Description**
Time when the final STP deal is transferred to TES.

**Format**
TimeFormat18

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

### 6.1023 timeValidity

**Description**
This field contains the time validity.

**Format**
alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Value</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>GFD</td>
<td>Good For Day</td>
</tr>
<tr>
<td>1</td>
<td>GTC</td>
<td>Good Till Cancelled</td>
</tr>
<tr>
<td>3</td>
<td>IOC</td>
<td>Immediate Or Cancel</td>
</tr>
<tr>
<td>4</td>
<td>FOK</td>
<td>Fill Or Kill (Cash specific)</td>
</tr>
<tr>
<td>5</td>
<td>GTX</td>
<td>Good until Crossing/Auction</td>
</tr>
<tr>
<td>6</td>
<td>GTD</td>
<td>Good Till Date</td>
</tr>
</tbody>
</table>

**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
6.1024  totalCTAtwSpreadBonusToMaxSpreadDSMtd

Description  This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread across all instruments (total) of the Designated Sponsor month-to-date.

Format  numeric signed 10, 5

Where used:  PM500 Rating Report Equities Designated Sponsor

6.1025  totalCTAtwSpreadPercentageBonusDSMtd

Description  This field displays the Average Time Weighted Spread with bonus in percent in continuous trading across all instruments (total) of the Designated Sponsor month-to-date.

Format  numeric signed 10, 5

Where used:  PM500 Rating Report Equities Designated Sponsor

6.1026  totalCTAvgQuotTimeBonusDSMtdToTheSec

Description  This field shows the average quotation time during continuous trading with bonus across all instruments (total) of Designated Sponsor month-to-date.

Format  alphanumeric 8

Where used:  PM500 Rating Report Equities Designated Sponsor

6.1027  totalCTRateBonusDSMtd

Description  This field displays the participation rate with bonus during continuous trading across all instruments (total) of the Designated Sponsor month-to-date.

Format  numeric 5, 2
### 6.1028 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

### 6.1029 totalRatingDSMtd

**Description**
This field displays the rating of Designated Sponsor across all instruments (total) month-to-date.

**Format**
alphanumeric 5

**Where used:** PM500 Rating Report Equities Designated Sponsor

### 6.1030 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

### 6.1031 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
**6.1032 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

---

**6.1033 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

---

**6.1034 totBURules**

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

**Format**
numeric 5

**Where used:** RD135 Trade Enrichment Rule Status

---

**6.1035 totBusinessUnitIdRiskEvt**

**Description**
This field indicates the total business units.
6.1036  totBUUpdCodAdd

Description  This field contains the number of added records per business unit.

Format        numeric 5

Where used:   TT133 Trading Risk Events

6.1037  totBUUpdCodChg

Description  This field contains the number of changed records per business unit.

Format        numeric 5

Where used:   RD110 User Profile Maintenance
              RD120 User Transaction Size Limit Maintenance
              RD130 Trade Enrichment Rule Maintenance
              RD180 Auto Approval Rule Maintenance
              RD190 SRQS Respondent Assignment Maintenance

6.1038  totBUUpdCodDel

Description  This field contains the number of deleted records per business unit.

Format        numeric 5
Where used:  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance

### 6.1039 totParticipantIdRiskEvt

**Description**  
This field indicates the total participants.

**Format**  
numeric 5

**Where used:**  
TT133 Trading Risk Events

### 6.1040 totParticipantUpdCodAdd

**Description**  
This field contains the number of added records per participant.

**Format**  
numeric 5

**Where used:**  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance

### 6.1041 totParticipantUpdCodChg

**Description**  
This field contains the number of changed records per participant.

**Format**  
numeric 5

**Where used:**  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance
6.1042  totParticipantUpdCodDel

Description  This field contains the number of deleted records per participant.

Format  numeric 5

Where used:  
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

6.1043  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

6.1044  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
6.1045  totTrdDays

Description  This field contains the total trading days in the current month.

Format  numeric 2

Where used:  
TD964 MTD Eurex EnLight Performance  
TD983 Regulatory Market Making MTD  
TR100 Order to Trade Ratio Report

6.1046  totUserIdRiskEvt

Description  This field indicates the total users.

Format  numeric 5

Where used:  
TT133 Trading Risk Events

6.1047  totUserProd

Description  This field contains the number assigned products.

Format  numeric 5

Where used:  
RD125 User Transaction Size Limit Status

6.1048  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  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance
### 6.1049 totUserUpdCodChg

**Description**
This field contains the number of changed records per user.

**Format**
numeric 5

**Where used:**
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

### 6.1050 totUserUpdCodDel

**Description**
This field contains the number of deleted records per user.

**Format**
numeric 5

**Where used:**
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

### 6.1051 tradedOrderVolume

**Description**
This field displays the traded volume for this order in the trading currency (quantity * price).

**Format**
numeric 17, 2

**Where used:**
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

### 6.1052 tradedVol

**Description**
Total traded volume per product per member.
6.1053  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

6.1054  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

6.1055  trades

Description  This field contains the trades.

Format  numeric signed 4, 3

Where used:  CB162 Monthly Specialist Refund
6.1056 tradesCnt

Description: Total number of trades per product per member.

Format: numeric 13

Where used: TR100 Order to Trade Ratio Report

6.1057 tradeSideId

Description: This field contains the CLIP trade side ID.

Format: numeric 20

Where used: TE590 CLIP Trading Indication

6.1058 tradeType

Description: This field indicates the trade type.

Format: alphanumeric 1
<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>REGU</td>
<td>Regular On-Exchange Trade</td>
</tr>
<tr>
<td>2</td>
<td>AUCT</td>
<td>Auction Trade (Order Book Uncrossing)</td>
</tr>
<tr>
<td>3</td>
<td>REV</td>
<td>On-Exchange Trade Reversal</td>
</tr>
<tr>
<td>4</td>
<td>PREL</td>
<td>Preliminary On-Exchange Trade</td>
</tr>
<tr>
<td>5</td>
<td>FINA</td>
<td>Final On-Exchange Trade</td>
</tr>
<tr>
<td>6</td>
<td>PAUC</td>
<td>Preliminary Auction Trade</td>
</tr>
<tr>
<td>7</td>
<td>FAUC</td>
<td>Final Auction Trade</td>
</tr>
<tr>
<td>8</td>
<td>SMP</td>
<td>Self Match Prevented On-Exchange Trade</td>
</tr>
<tr>
<td>9</td>
<td>TES</td>
<td>Off Book Trade (T7 Entry Service)</td>
</tr>
<tr>
<td>A</td>
<td>RTES</td>
<td>Off Book Trade Reversal</td>
</tr>
<tr>
<td>B</td>
<td>PTES</td>
<td>Preliminary Off Book Trade</td>
</tr>
<tr>
<td>C</td>
<td>FTES</td>
<td>Final Off Book Trade</td>
</tr>
<tr>
<td>D</td>
<td>PMT</td>
<td>Preliminary Manually Entered Trades by MS</td>
</tr>
<tr>
<td>E</td>
<td>FMT</td>
<td>Final Manually Entered Trades by MS</td>
</tr>
<tr>
<td>F</td>
<td>VDO</td>
<td>Volume Discovery Order Midpoint Trade (Cash Specific)</td>
</tr>
<tr>
<td>H</td>
<td>CLIP</td>
<td>Clip Trade</td>
</tr>
<tr>
<td>I</td>
<td>CLOB</td>
<td>CLIP Trade Outside BBO</td>
</tr>
<tr>
<td>J</td>
<td>TAC</td>
<td>On-exchange trade within the Trade-At-Close phase (Cash specific)</td>
</tr>
</tbody>
</table>

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

**6.1059 tradingCapacity**

**Description**

This field indicates the trading capacity.

**Format**

alphanumeric 1
Valid Values | Decodes | Descriptions
---|---|---
1 | CU | Agency
3 | IS | Issuer/Liquidity Provider (Cash Specific)
5 | PR | Proprietary
6 | MM | Market-Making
9 | RP | Riskless Principal (Cash Specific)

Where used:
- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

**6.1060 tradingDate**

**Description**
This field displays the trading date.

**Format**
DateFormat

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.1061  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

6.1062  tradingIndicationId

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

Format  numeric 20

Where used:  TE590 CLIP Trading Indication

6.1063  tradingMonth

Description  This field shows the current trading month in format MM-YYYY, e.g. 12-2020.

Format  alphanumeric 7

Where used:  PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1064 tradingRestriction

**Description**
This field contains the trading restriction.

**Format**
alpha-numeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>CAO</td>
<td>Closing Auction Only</td>
</tr>
<tr>
<td>2</td>
<td>BOC</td>
<td>Book or Cancel</td>
</tr>
<tr>
<td>3</td>
<td>AO</td>
<td>Auction Only (Derivative specific)</td>
</tr>
<tr>
<td>4</td>
<td>OAO</td>
<td>Opening Auction Only</td>
</tr>
<tr>
<td>5</td>
<td>IAO</td>
<td>Intraday Auctions Only</td>
</tr>
<tr>
<td>6</td>
<td>SA</td>
<td>Special Auction</td>
</tr>
</tbody>
</table>

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

### 6.1065 tradingSec12M

**Description**
This field contains the number of seconds per ISIN/currency combination defined as the sum of noSecDate during the last 12 months excluding the report month.

**Format**
numeric 8

Where used:
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
6.1066  **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

6.1067  **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

6.1068  **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

6.1069  **tranFee**

**Description**  This field indicates the transaction fee amount.

**Format**  numeric signed 15, 2

**Where used:**  CB042 Fee Per Executed Order
### 6.1070 tranFeeFix

**Description**
This field contains the fix transaction fee.

**Format**
numeric signed 15, 2

**Where used:**
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund

### 6.1071 tranFeeRefFix

**Description**
This field contains the refund TAF fix.

**Format**
numeric signed 15, 2

**Where used:**
- CB162 Monthly Specialist Refund

### 6.1072 tranFeeRefVar

**Description**
This field contains the refund TAF var.

**Format**
numeric signed 15, 2

**Where used:**
- CB162 Monthly Specialist Refund

### 6.1073 tranFeeVar

**Description**
This field contains the variable transaction fee.

**Format**
numeric signed 15, 2

**Where used:**
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
6.1074 transactionIdentifier

Description: This field contains the transaction identifier. For on exchange orders, it contains the exchangeOrderId and for TES trades, it contains the tesId. In case an error is detected in the short/long code upload file without a relation to an order/quote, either 9999999999999 for rejects, or 9999999999998 for warnings are displayed.

Format: alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR165 DMA Error Report

6.1075 transactions12M

Description: This field contains the number of messages per ISIN/currency combination defined as the sum of noTransactionsDate of the last 12 months excluding the report month. For each participant (member ID).

Format: numeric 11

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

6.1076 transactions12MIsin

Description: This field sums up transactions12M over all participants/members of an investment firm in an ISIN/currency combination.

Format: numeric 12

Where used: TR901 MiFID II Message Rate Report
6.1077 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

6.1078 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

6.1079 tranTypCod

Description: This field contains the transaction type code.

Format: alphanumeric 1

Where used: TL001 System Transaction Overview

6.1080 trDay

Description: This field contains Trading Day (one row per day) of the current month.

Format: DateFormat
Where used: 
CB042 Fee Per Executed Order
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB242 Specialist Service Fee Per Executed Order
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.1081 trdCnt
Description: Total number of trades
Format: numeric 13
Where used: CB069 Transaction Report

6.1082 trdFeeAmnt
Description: This field contains the trading fee.
Format: numeric signed 15, 2
Where used: CB062 Designated Sponsor Refund

6.1083 trdIdCountPt
Description: This field displays the Trader ID Counter Part.
Format: alphanumeric 15
Where used: CB243 Specialist Service Fee XFS Per Executed Order

6.1084 trdMemb
Description: This field contains the member id code.
Format: alphanumeric 5
Where used: CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.1085 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.1086 trdUnt

Description This field contains the trading unit.

Format numeric 8, 4

Where used: RC100 Capital Adjustment Series Report

6.1087 trdValueDS

Description This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
6.1088 trdValueDSMtd

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 17, 2

Where used:
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1089 trdValueMM

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format: numeric 17, 2

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1090 trdValueMMMtd

Description: This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format: numeric 17, 2

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
6.1091  trdValueParticipant

Description  This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format  numeric 17, 2

Where used:  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1092  trdValueParticipantMtd

Description  This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format  numeric 17, 2

Where used:  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1093  trdValueSMC

Description  This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument on this trading day.

Format  numeric 17, 2

Where used:  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor
6.1094  trdValueSMCMtd

Description  This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument month-to-date.

Format  numeric 17, 2

Where used:  PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1095  trdVol

Description  This field shows either n/a or a natural number indicating the traded volume. Although a volume the field has alphanumeric format.

Format  alphanumeric 17

Where used:  CB069 Transaction Report

6.1096  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
6.1097  trnTim

Description  This field contains the transaction time.

Format  TimeFormat

Where used:  TT135 Risk Event Report

6.1098  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

6.1099  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

6.1100  txnCnt

Description  This field contains the transaction count.

Format  numeric 9
6.1101  txnLimit

Description  This field contains the Transaction Limit per product.

Format  numeric 12

Where used:  TR102 Excessive System Usage Report

6.1102  txnTypNam

Description  This field contains the transaction type name.

Format  alphanumeric 13

Where used:  CB068 Transaction Overview

6.1103  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
             TR165 DMA Error Report
6.1104 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

6.1105 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

6.1106 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

6.1107 underlyingPrice

Description: This field contains the underlying price used to calculate the realised variance.

Format: numeric signed 9, 5
**6.1108 underlyingPriceBoundary**

**Description**
This field contains the boundary for the Underlying Price. In the Working Delta workflow the Respondent is allowed to change the Underlying Price such that it can be lower or equal to the value provided in this field.

**Format**
numeric 9, 5

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

**6.1109 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

**6.1110 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
6.1111 undrLstClsPrc

Description: This field contains the last closing price of the underlying.

Format: numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.1112 undrPrvClsPrc

Description: This field contains the closing price of the underlying on the previous business day.

Format: numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.1113 updateTime

Description: Responder 1 (Max 50) time of last update.

Format: TimeFormat18

Where used: TC610 Xetra EnLight Best Execution Summary TE610 Eurex EnLight Best Execution Summary

6.1114 updCod

Description: This field contains the code for the type of change performed.

Format: alphanumeric 1
### Valid Values

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>Add</td>
</tr>
<tr>
<td>C</td>
<td>Change</td>
</tr>
<tr>
<td>D</td>
<td>Delete</td>
</tr>
<tr>
<td>G</td>
<td>Grp Ch</td>
</tr>
</tbody>
</table>

**Where used:**
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance

### 6.1115 updDat

**Description:** This field contains the date of last update.

**Format:** DateFormat

**Where used:**
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- TT133 Trading Risk Events

### 6.1116 updtFldNam

**Description:** This field indicates the name of the data unit which has been changed.

**Format:** alphanumeric 32

**Where used:**
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
6.1117 updTim

Description: This field contains time of the last change performed.

Format: TimeFormat

Where used:
- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- TT133 Trading Risk Events

6.1118 uploadFile

Description: The name of the upload file.

Format: alphanumeric 45

Where used:
- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

6.1119 user

Description: This field indicates the user.

Format: alphanumeric 6

Where used:
- CB042 Fee Per Executed Order
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD180 Auto Approval Rule Maintenance
RD185 Auto Approval Rule Status
RD190 SRQS Respondent Assignment Maintenance
RD195 SRQS Respondent Assignment Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TT133 Trading Risk Events

6.1120  userId1

Description  This field contains the user ID.

Format    alphanumeric 11

Where used:  CB069 Transaction Report

6.1121  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 |
| RD180 Auto Approval Rule Maintenance |
| RD185 Auto Approval Rule Status |
| RD190 SRQS Respondent Assignment Maintenance |
| RD195 SRQS Respondent Assignment Status |

### 6.1122 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 |

### 6.1123 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 |

### 6.1124 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

6.1125 usrOrdrNum

Description: This field contains the user order number, which the member assigned to the order.

Format: alphanumeric 12

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
           CB242 Specialist Service Fee Per Executed Order
           CB243 Specialist Service Fee XFS Per Executed Order
           TE810 T7 Daily Trade Confirmation
           TE812 Daily Prevented Self-Matches

6.1126 valGoodQuoReqResp

Description: This field contains the number of valid good quote request responses after the cut limit adjustment.

Format: numeric 10

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

6.1127 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
6.1128 validityFlg

Description This field indicates the business status of a trade enrichment rule

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

6.1129 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

6.1130 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

6.1131 valQuoReqTot

Description This field contains 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
TD955 Building Block Liquidity Provider Measurement

### 6.1132 valQuoReqViol

**Description:**
This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

**Format:**
numeric 10

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

### 6.1133 varFee

**Description:**
This field contains the variable fee.

**Format:**
numeric signed 15, 2

**Where used:**
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

### 6.1134 varRefFee

**Description:**
This field contains the refund TRF var.

**Format:**
numeric signed 15, 2

**Where used:**
CB162 Monthly Specialist Refund
6.1135  vegaUnit

Description  This field indicates the Vega Unit multiplier.
Format  numeric 9
Where used:  TA114 Variance Futures Parameter

6.1136  versionNo

Description  This field contains version number for order modification.
Format  numeric 9
Where used:  CB042 Fee Per Executed Order
            CB062 Designated Sponsor Refund
            CB142 Fee Per Executed Order T7 Boerse Frankfurt
            CB162 Monthly Specialist Refund
            CB242 Specialist Service Fee Per Executed Order
            CB243 Specialist Service Fee XFS Per Executed Order
            TC540 Daily Order Maintenance
            TC550 Open Order Detail
            TC810 T7 Daily Trade Confirmation
            TC812 T7 Daily Prevented Self-Matches

6.1137  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
### 6.1138 violationCnt

**Description**
This field shows the number of violations.

**Format**
numeric 2

**Where used:**
TR102 Excessive System Usage Report

### 6.1139 violDSDay

**Description**
This field displays the violation (V) of the requirements as Designated Sponsor on this trading day.

**Format**
alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>V</td>
<td>No violation.</td>
</tr>
<tr>
<td>V</td>
<td>Violation.</td>
</tr>
</tbody>
</table>

**Where used:**
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1140 violDSMtd

**Description**
This field displays the violation (V) of the requirements as Designated Sponsor month-to-date.

**Format**
alphanumeric 1

**Valid Values**

<table>
<thead>
<tr>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>V</td>
<td>No violation.</td>
</tr>
<tr>
<td>V</td>
<td>Violation.</td>
</tr>
</tbody>
</table>
Where used:  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1141  violFeeDay

Description  
This field displays the violation (V) of the requirements for fee reimbursement on this trading day.

Format  
alphanumeric 1

Valid Values  
Decodes  
Descriptions  
V  
V  
No violation.  
Violation.

Where used:  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1142  violFeeMtd

Description  
This field displays the violation (V) of the requirements for fee reimbursement month-to-date.

Format  
alphanumeric 1

Valid Values  
Decodes  
Descriptions  
V  
V  
No violation.  
Violation.

Where used:  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor
### 6.1143 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

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Yes</td>
<td></td>
</tr>
<tr>
<td>0</td>
<td>No</td>
<td></td>
</tr>
</tbody>
</table>

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

### 6.1144 violMMDay

**Description**
This field displays the violation (V) of the requirements Market Maker on this trading day.

**Format**
alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>V</td>
<td>V</td>
<td>Violation.</td>
</tr>
<tr>
<td>V</td>
<td>V</td>
<td>No violation.</td>
</tr>
</tbody>
</table>

**Where used:**
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.1145 violMMtd

**Description**
This field displays the violation (V) of the requirements Market Maker month-to-date.

**Format**
alphanumeric 1
### 6.1146 violMonths

**Description**
This field displays the number of months where minimum requirements were not met by Designated Sponsor in a row.

**Format**
 alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>V</td>
<td>V</td>
<td>Violation.</td>
</tr>
</tbody>
</table>

**Where used:**
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1147 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:**
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
6.1148 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

6.1149 volFactor

Description: This field contains Volume Factor which is used to calculate Volume Component.

Format: numeric 4

Where used:
- TR102 Excessive System Usage Report
- TR104 Eurex Daily ESU Parameter

6.1150 wknNo

Description: This field contains the WKN number

Format: alphanumeric 9

Where used:
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
6.1151 workFlowTyp

This field provides information about the Eurex EnLight Workflow Type.

Description: This field provides information about the Eurex EnLight Workflow Type.

Format: alphanumeric 1

<table>
<thead>
<tr>
<th>Valid Values</th>
<th>Decodes</th>
<th>Descriptions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>R</td>
<td>Regular Negotiation.</td>
</tr>
<tr>
<td>2</td>
<td>B</td>
<td>Basis Trade Negotiation.</td>
</tr>
<tr>
<td>3</td>
<td>W</td>
<td>Working Delta Negotiation.</td>
</tr>
<tr>
<td>4</td>
<td>O</td>
<td>Negotiation where the Underlying is Traded Outside Eurex.</td>
</tr>
<tr>
<td>5</td>
<td>F</td>
<td>Option Volatility Strategy with Fixed Reference Price and Fixed Underlying Delta where the Underlying is Traded at Eurex.</td>
</tr>
<tr>
<td>6</td>
<td>N</td>
<td>Option Volatility Strategy with Negotiating Underlying where the Underlying is Traded at Eurex.</td>
</tr>
</tbody>
</table>

Where used:
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
## Glossary

<table>
<thead>
<tr>
<th>Term</th>
<th>Explanation</th>
</tr>
</thead>
<tbody>
<tr>
<td>DBAG</td>
<td>Deutsche Börse AG</td>
</tr>
<tr>
<td>ETI</td>
<td>Enhanced Trading Interface</td>
</tr>
<tr>
<td>Eurex</td>
<td>European Exchange. Electronic trading and clearing of options and financial futures.</td>
</tr>
<tr>
<td>Member</td>
<td>Market participant.</td>
</tr>
<tr>
<td>T7</td>
<td>Cash &amp; Derivatives trading system developed by Deutsche Börse Group</td>
</tr>
<tr>
<td>Xetra</td>
<td>Frankfurt Stock Exchange’s trading venue Xetra on T7.</td>
</tr>
<tr>
<td>XML</td>
<td>Extensible Markup Language</td>
</tr>
<tr>
<td>XSD</td>
<td>XML Schema Definition</td>
</tr>
</tbody>
</table>

Table 7.1 - Glossary