

T7 Release 7.0

XML Report Reference Manual

Simulation

2.1.3

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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:

| | |
|----------------------------|---|
| <i>reportName</i> | Main structure of a report |
| <i>reportName***Grp</i> | Sub structure of a report |
| <i>reportName***KeyGrp</i> | Sub structure of a report which contains key fields |

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

```
<rptName>
  <rptHeader>
    ...
  </rptHeader>
  <rptNameGrp>
    ...
  </rptNameGrp>
</rptName>
```

2.1.4.2 Substructures

Substructures are written to

```
<structureName>
  ...
</structureName>
```

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

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

2.1.4.3 Field Values

Field values are written as

```
<fieldName>fieldValue</fieldName>
```

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

```
<fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

```
<instNam>DBO</instNam>
```

```
<text>430-11172 </text>
```

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

Example:

```
<sumTrnLngQty>558</sumTrnLngQty>
```

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

Example:

```
<valPerTick>1.0000</valPerTick>
```

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

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Example:

```
<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>
```

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

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The specific rules for numeric values are

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

2.2 Common Report Engine

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

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

3.2 Structure cardinality

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

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

structure

or

structure, repeated *cardinality* times:

| Cardinality | Description |
|-----------------------|---|
| <i>(none)</i> | Substructure occurs exactly one time |
| <i>m</i> | Substructure occurs exactly <i>m</i> times |
| <i>m ... n</i> | Substructure occurs minimal <i>m</i> , maximal <i>n</i> times |
| <i>m ... variable</i> | Substructure occurs <i>m</i> to any number times |

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

For members participating on trading on the T7/FX instance certain reports will be provided separately for T7/FX in addition to the trading reports provided today. This allows identifying reference data changes and trading activities performed on T7/FX.

Report ID and report layout will not change. Reports can be distinguished by the corresponding T7 trading instance specific environment number in the report file name (e.g., "70" for T7/FX Production, "90" for T7 Production).

The following table provides the list of affected reports.

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

| Report | Long Name | Receiver |
|---------------|--|-----------------|
| TD949 | MTD - Advanced Market Making Strategy Quote Request Performance | ALL MEMBER |
| TD954 | Stressed Market Conditions | ALL MEMBER |
| TD956 | Basis Building Block Liquidity Provider | ALL MEMBER |
| TD957 | Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning | ALL MEMBER |
| TD959 | Designated Market Making Measurement | ALL MEMBER |
| TD961 | Daily EnLight LP Performance | ALL MEMBER |
| TD962 | MTD EnLight LP Performance | ALL MEMBER |
| TD983 | Regulatory Market Making MTD | ALL MEMBER |
| TE | Order and Quote Maintenance | |
| TE535 | Cross and Quote Requests | ALL MEMBER |
| TE540 | Daily Order Maintenance | ALL MEMBER |
| TE545 | Daily TES Maintenance | ALL MEMBER |
| TE550 | Open Order Detail | ALL MEMBER |
| TE590 | CLIP Trading Indication | ALL MEMBER |
| TE600 | Selective RFQ Service Maintenance | ALL MEMBER |
| TE610 | Selective RFQ Service Best Execution Summary | ALL MEMBER |
| TE810 | T7 Daily Trade Confirmation | ALL MEMBER |
| TE812 | Daily Prevented Self-Matches | ALL MEMBER |
| TE910 | T7 Daily Trade Activity | PUBLIC |
| TE930 | T7 Daily Trade Statistics | PUBLIC |
| TR | Trading Regulatory | |
| TR100 | Order to Trade Ratio Report | ALL MEMBER |
| TR102 | Excessive System Usage Report | ALL MEMBER |
| TR160 | Identifier Mapping Error | ALL MEMBER |
| TR161 | Identifier Mapping Status | ALL MEMBER |
| TR162 | Algo HFT Error | ALL MEMBER |
| TR163 | Algo HFT Status | ALL MEMBER |
| TT | Entitlement and Security | |
| TT132 | Market Maker Protection | ALL MEMBER |

| | |
|-----------------------------|---------------|
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| Report | Long Name | Receiver |
|---------------|------------------------|-----------------|
| TT133 | Trading Risk Events | ALL MEMBER |
| TT136 | Pre-Trade Risk Control | ALL MEMBER |

4 XML Report Descriptions

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

CONFIG_IDENTIFIER T7Rep 70.2.1.2
 CONFIG_DATE 2018-09-19 11:21

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

Description This report lists each transaction per Order ID, the fee of each executed order and the order volume. It is summed by instrument and account type.
 This report is sorted by trading currency, account type, instrument and fee type. For each instrument the totals are shown for actual payable fees. For each trading currency, converted into billing currency by the mentioned exchange rate, these totals are accumulated by instrument and account type of an exchange member. This report provides also a sum of order volume and number of orders.
 This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb042

rptHdr

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

cb042Grp, repeated 0 ... variable times:

cb042KeyGrp

participantGrp

| | | |
|-------------|---|-------------|
| participant | m | Participant |
|-------------|---|-------------|

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

sumMembOrdQty m Total Number Of Orders Per Exchange Member:

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XX 999999

Trading Currency Exchange Rate Billing Currency Ac Prod Instrument

XXX 9999999.999999999 XXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

Order No VNo FeeTyp FeeTypNam Trader Trad Day DlyFeePerOrdr OrderVol

XXXXXXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXXXX

Total Per Instrument: 999999999.99 9999999999.9999

Total Per Account Type: 999999999.99 9999999999.9999

Total Per Trading Currency (XXX) in EUR: 999999999.99 9999999999.9999

Total Fees Per Exchange Member: 999999999.99

Total Volume Per Exchange Member: 9999999999.9999

Total Number Of Orders Per Exchange Member: 999999999999

4.1.2 CB050 Fee Overall Summary

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

XML Report Structure

M/O Text Report Heading

cb050

rptHdr

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

cb050Grp, repeated 0 ... variable times:

cb050KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

cb050Grp1, repeated 1 ... variable times:

cb050KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

cb050Grp2, repeated 1 ... variable times:

cb050KeyGrp2

| | | |
|----------------|---|------------------|
| exchCurrTypCod | m | Trading Currency |
| currTypCod | m | Billing Currency |

cb050Grp3, repeated 1 ... variable times:

cb050KeyGrp3

| | | |
|------------|---|----|
| acctTypGrp | m | Ac |
|------------|---|----|

cb050Grp4, repeated 1 ... variable times:

cb050KeyGrp4

| | | |
|--------------------|---|------------|
| product | m | Prod |
| instrumentMnemonic | o | Instrument |
| isinCod | m | |

cb050Rec, repeated 1 ... variable times:

| | | |
|---------------|---|----------------|
| feeTypCod | m | FeeTyp |
| feeTypNam | m | FeeTypNam |
| feePrvDayAmnt | m | FeePrevDayAmnt |
| feeCrtDayAmnt | m | FeeCrtDayAmnt |
| feeCrtMthAmnt | m | FeeCrtMthBal |
| feePrvMthAmnt | m | FeePrvMthBal |
| feeYtdAmnt | m | FeeYtdBal |

| | | |
|--------------------------|---|----------------------------------|
| sumInstMembFeePrvDayAmnt | m | Total Trans Fees Per Instrument: |
|--------------------------|---|----------------------------------|

| | | |
|--------------------------|---|--|
| sumInstMembFeeCrtDayAmnt | m | |
|--------------------------|---|--|

| | | |
|--------------------------|---|--|
| sumInstMembFeeCrtMthAmnt | m | |
|--------------------------|---|--|

| | | |
|--------------------------|---|--|
| sumInstMembFeePrvMthAmnt | m | |
|--------------------------|---|--|

| | | |
|-----------------------|---|--|
| sumInstMembFeeYtdAmnt | m | |
|-----------------------|---|--|

| | | |
|----------------------|---|-------------------------|
| sumAcctFeePrvDayAmnt | m | Total Fees Per Account: |
|----------------------|---|-------------------------|

| | | |
|----------------------|---|--|
| sumAcctFeeCrtDayAmnt | m | |
|----------------------|---|--|

| | | |
|----------------------|---|--|
| sumAcctFeeCrtMthAmnt | m | |
|----------------------|---|--|

| | | |
|----------------------|---|--|
| sumAcctFeePrvMthAmnt | m | |
|----------------------|---|--|

| | | |
|-------------------|---|--|
| sumAcctFeeYtdAmnt | m | |
|-------------------|---|--|

| | | |
|----------------------|---|--|
| sumCurrFeePrvDayAmnt | m | Total Fees Per Trading Currency(XXX) in EUR: |
|----------------------|---|--|

| | | |
|----------------------|---|--|
| sumCurrFeeCrtDayAmnt | m | |
|----------------------|---|--|

| | | |
|----------------------|---|--|
| sumCurrFeeCrtMthAmnt | m | |
|----------------------|---|--|

| | | |
|----------------------|---|--|
| sumCurrFeePrvMthAmnt | m | |
|----------------------|---|--|

| | | |
|-------------------|---|--|
| sumCurrFeeYtdAmnt | m | |
|-------------------|---|--|

| | | |
|----------------------|---|---------------------------------|
| sumMembFeePrvDayAmnt | m | Total Fees Per Exchange Member: |
|----------------------|---|---------------------------------|

| | | |
|----------------------|---|--|
| sumMembFeeCrtDayAmnt | m | |
|----------------------|---|--|

| | | |
|----------------------|---|--|
| sumMembFeeCrtMthAmnt | m | |
|----------------------|---|--|

| | | |
|----------------------|---|--|
| sumMembFeePrvMthAmnt | m | |
|----------------------|---|--|

| | | |
|-------------------|---|--|
| sumMembFeeYtdAmnt | m | |
|-------------------|---|--|

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trading Currency Billing Currency

XXX XXX

| Ac | Prod | Instrument | FeeTyp | FeeTypNam | FeePrevDayAmnt | FeeCrtDayAmnt | FeeCrtMthBal | FeePrvWthBal | FeeYtdBal |
|--|--------------|------------|--------|--------------|----------------|---------------|--------------|--------------|-------------|
| XXX | XXXXXXXXXXXX | XXXXXXXXXX | XXX | XXXXXXXXXXXX | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 |
| Total Trans Fees Per Instrument: | | | | | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 |
| Total Fees Per Account: | | | | | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 |
| Total Fees Per Trading Currency(XXX) in EUR: | | | | | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 |
| Total Fees Per Exchange Member: | | | | | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 |

4.1.3 CB060 Fee Statement

| | |
|--------------|--|
| Description | <p>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.</p> <p>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.</p> <p>This report is available only for cash markets.</p> |
| Frequency | Monthly. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

cb060

rptHdr

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

cb060Grp, repeated 0 ... variable times:

cb060KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

cb060Grp1, repeated 1 ... variable times:

cb060KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

cb060Grp2, repeated 1 ... variable times:

cb060KeyGrp2

| | | |
|----------------|---|------------------|
| exchCurrTypCod | m | Trading Currency |
| currTypCod | m | Billing Currency |

cb060Grp3, repeated 1 ... variable times:

cb060KeyGrp3

acctTypGrp m Ac

cb060Grp4, repeated 1 ... variable times:

cb060KeyGrp4

product m Prod

instrumentMnemonic o Instrument

isinCod m

cb060Rec, repeated 1 ... variable times:

feeTypCod m FeeTyp

feeTypNam m FeeTypNam

feeCrtMthBal m FeeCrtMthBal

orderVol m OrderVol

ordrQty1 m OrderQuant

sumInstIsinFeeCrtMthBal m Total Per Instrument:

sumInstOrdrVol m

sumInstOrdrQty m

sumAcctFeeCrtMthBal m Total Per Account:

sumAcctOrdrVol m

sumAcctOrdrQty m

sumCurrFeeCrtMthBal m Total Per Trading Currency (XXX) in EUR:

sumCurrOrdrVol m

sumCurrOrdrQty m

sumMembFeeCrtMthBal m Total Per Exchange Member:

sumMembOrdrVol m Total Volume Per Exchange Member:

sumMembOrdrQty m Total Number of Orders Per Exchange Member:

sumHseFeeCrtMthBal o Total All Exchange Members:

sumHseOrdrVol o

sumHseOrdrQty o

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Trading Currency Billing Currency

XX 999999 XXX XXX

Ac Prod Instrument FeeTyp FeeTypNam FeeCrtMthBal OrderVol OrderQuant

XXX XXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXX XXXXXXXXXXXXXXXX 999999999999.99 XXXXXXXXXXXXXXXX 999999999999

Total Per Instrument: 999999999999.99 99999999999.9999 999999999999

Total Per Account: 999999999999.99 99999999999.9999 999999999999

Total Per Trading Currency (XXX) in EUR: 999999999999.99 99999999999.9999 999999999999

Total Per Exchange Member: 999999999999.99

Total Volume Per Exchange Member: 99999999999.9999

Total Number of Orders Per Exchange Member: 999999999999

Total All Exchange Members: 999999999999.99 99999999999.9999 999999999999.9999

4.1.4 CB062 Designated Sponsor Refund

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

XML Report Structure

M/O Text Report Heading

cb062

rptHdr

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

cb062Grp, repeated 0 ... variable times:

cb062KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

cb062Grp1, repeated 1 ... variable times:

cb062KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

cb062Grp2, repeated 1 ... variable times:

cb062KeyGrp2

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

cb062Grp3, repeated 1 ... variable times:

cb062KeyGrp3

| | | |
|-----------|---|--------|
| mktGrpNam | m | MktGrp |
|-----------|---|--------|

cb062Grp4, repeated 1 ... variable times:

cb062KeyGrp4

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

4.1.5 CB068 Transaction Overview

| | |
|--------------|--|
| Description | <p>This report provides participants information of different types of transactions (addition, modification or deletion) of orders and quotes performed.</p> <p>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.</p> <p>This report is available only for cash markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

cb068

rptHdr

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

cb068Grp, repeated 0 ... variable times:

cb068KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

cb068Grp1, repeated 0 ... variable times:

cb068KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

cb068Grp1Inst, repeated 0 ... variable times:

| | |
|-------|---|
| dscr1 | m |
|-------|---|

cb068InstRec, repeated 0 ... variable times:

| | | |
|--------------------|---|------------|
| instrumentMnemonic | o | Instrument |
|--------------------|---|------------|

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

4.1.6 CB069 Transaction Report

| | |
|--------------|---|
| Description | <p>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.</p> <p>Please note that transactions carried out on the Eurex Classic system (i.e. off-book trading and clearing-related functionality) are not included in this report.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily (additional intra-day reports). |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

cb069

rptHdr

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

cb069Grp, repeated 0 ... variable times:

cb069KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

cb069ProdGrp, repeated 1 ... variable times:

cb069ProdRec, repeated 1 ... variable times:

| | | |
|----------|---|--------------------|
| product | m | Prod |
| limType | m | Limit Type |
| txnCnt | m | Transactions Count |
| orderVol | m | Ordered Volume |

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

Prod Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume

XXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXXX 999999999999999 999999999999999 XXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Session Product Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume

999999999 XXXXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXXX 999999999999999 999999999999999 XXXXXXXXXXXXXXXX

User Product Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume

XXXXXXXXXX XXXXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXXXXXXXXXX 999999999999999 999999999999999 XXXXXXXXXXXXXXXX

4.1.7 CB080 Monthly Fee and Rebate Statement

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

XML Report Structure

M/O Text Report Heading

cb080

rptHdr

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

cb080Grp, repeated 0 ... variable times:

cb080KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

cb080Grp1, repeated 0 ... variable times:

cb080KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

cb080Grp2, repeated 1 ... variable times:

cb080KeyGrp2

| | | |
|------------|---|------------------|
| currTypCod | m | Billing Currency |
|------------|---|------------------|

cb080Rec, repeated 1 ... variable times:

| | | |
|-------------|---|---------------|
| feeTypCod | o | FeeTyp |
| feeTypNam | o | FeeTypNam |
| etiCmlVol | o | Cumulated Vol |
| etiUnRebFee | o | Unrebated Fee |

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

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XXXXXXXXX XX 999999

Billing Currency

XXX

Fees:

| FeeTyp | FeeTypNam | Amount |
|-------------|------------------|----------------|
| XXX | XXXXXXXXXXXXXXXX | 99999999999.99 |
| Total Fees: | | 99999999999.99 |

Rebates/Refunds:

ETI/NP Rebate Details:

| Cumulated Vol | Unrebated Fee | Reb in % | ETI Rebate | Fee after Reb |
|--------------------|----------------|----------|-----------------|----------------|
| 999999999999999999 | 99999999999.99 | 999.9999 | -99999999999.99 | 99999999999.99 |

| FeeTyp | FeeTypNam | Amount |
|----------------------|------------------|----------------|
| XXX | XXXXXXXXXXXXXXXX | -9999999999.99 |
| Total Rebate/Refund: | | -9999999999.99 |

Connections:

| FeeTyp | FeeTypNam | Amount |
|--------------------|------------------|----------------|
| XXX | XXXXXXXXXXXXXXXX | -9999999999.99 |
| Total Connections: | | 99999999999.99 |

4.2 RD Trading RDS Reports

4.2.1 RD110 User Profile Maintenance

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

XML Report Structure

M/O Text Report Heading

rd110

rptHdr

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

rd110Grp, repeated 0 ... variable times:

rd110KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

rd110Grp1, repeated 1 ... variable times:

rd110KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

rd110Grp2, repeated 1 ... variable times:

rd110KeyGrp2

| | | |
|---------------|---|-----------|
| user | o | Trader |
| userNumericId | o | Trader Id |

rd110Grp3, repeated 1 ... variable times:rd110KeyGrp3

| | | |
|-----------|---|------------|
| recTypCod | m | (XML only) |
|-----------|---|------------|

rd110Rec1, repeated 0 ... variable times:

| | | |
|---------------|---|----------------|
| secuAdminCod | m | SecuAdmin |
| updCod | m | UpdCod |
| updDat | m | Upd date |
| updTim | m | Upd Time |
| prvUpdDat | o | PrvUpdDat |
| updtFldNam | m | FieldName |
| audtValBefore | o | Previous Value |
| audtValAfter | o | New Value |

rd110Rec2, repeated 0 ... variable times:

| | | |
|--------------|---|-----------|
| secuAdminCod | m | SecuAdmin |
| updCod | m | UpdCod |
| updDat | m | Upd Date |
| updTim | m | Upd Time |
| prvUpdDat | o | PrvUpdDat |
| mktGrpNam | m | MktGrp |
| entRole | m | Role |

rd110Rec3, repeated 0 ... variable times:

| | | |
|-------------------------|---|----------------------------|
| secuAdminCod | m | SecuAdmin |
| updCod | m | UpdCod |
| updDat | m | Upd Date |
| updTim | m | Upd Time |
| prvUpdDat | o | PrvUpdDat |
| tesType | m | TES Type |
| tesEligibility | m | TES Eligibility |
| totUserUpdCodAdd | o | Total User Add |
| totUserUpdCodChg | o | Total User Change |
| totUserUpdCodDel | o | Total User Delete |
| totBUUpdCodAdd | m | Total Business Unit Add |
| totBUUpdCodChg | m | Total Business Unit Change |
| totBUUpdCodDel | m | Total Business Unit Delete |
| totParticipantUpdCodAdd | o | Total Participant Add |
| totParticipantUpdCodChg | o | Total Participant Change |
| totParticipantUpdCodDel | o | Total Participant Delete |

4.2.2 RD115 User Profile Status

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

XML Report Structure

M/O Text Report Heading

rd115

rptHdr

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

rd115Grp, repeated 0 ... variable times:

rd115KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

rd115Grp1, repeated 1 ... variable times:

rd115KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

rd115Grp2, repeated 1 ... variable times:

rd115KeyGrp2

| | | |
|---------------|---|-----------|
| user | o | Trader |
| userNumericId | o | Trader Id |

rd115Rec1

| | | |
|----------|---|----------|
| category | o | Category |
|----------|---|----------|

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

4.2.3 RD120 User Transaction Size Limit Maintenance

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

XML Report Structure

M/O Text Report Heading

rd120

rptHdr

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

rd120Grp, repeated 0 ... variable times:

rd120KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

rd120Grp1, repeated 1 ... variable times:

rd120KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

rd120Grp2, repeated 1 ... variable times:

rd120KeyGrp2

| | | |
|---------------|---|-----------|
| user | o | Trader |
| userNumericId | o | Trader Id |

rd120Rec, repeated 1 ... variable times:

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 65 |

4.2.4 RD125 User Transaction Size Limit Status

| | |
|--------------|---|
| Description | <p>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.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

rd125

rptHdr

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

rd125Grp, repeated 0 ... variable times:

rd125KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

rd125Grp1, repeated 1 ... variable times:

rd125KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

rd125Grp2, repeated 1 ... variable times:

rd125KeyGrp2

| | | |
|------|---|--------|
| user | o | Trader |
|------|---|--------|

4.2.5 RD130 Trade Enrichment Rule Maintenance

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

XML Report Structure

M/O Text Report Heading

rd130

rptHdr

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

rd130Grp, repeated 0 ... variable times:

rd130KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

rd130Grp1, repeated 1 ... variable times:

rd130KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

rd130Grp2, repeated 1 ... variable times:

rd130KeyGrp2

| | | |
|-----------------------|---|---------|
| tradeEnrichmentRuleId | m | Rule ID |
|-----------------------|---|---------|

rd130Rec, repeated 1 ... variable times:

| | | |
|--------|---|----------|
| updCod | m | UpdCod |
| updDat | m | Upd Date |
| updTim | m | Upd Time |

4.2.6 RD135 Trade Enrichment Rule Status

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

XML Report Structure

M/O Text Report Heading

rd135

rptHdr

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

rd135Grp, repeated 0 ... variable times:

rd135KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

rd135Grp1, repeated 1 ... variable times:

rd135KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

rd135Grp2, repeated 1 ... variable times:

rd135KeyGrp2

| | | |
|-----------------------|---|---------|
| tradeEnrichmentRuleId | m | Rule ID |
|-----------------------|---|---------|

rd135Rec, repeated 1 ... variable times:

| | | |
|-------------|---|--------------|
| validityFlg | m | Valid |
| account | o | Ac |
| accountName | o | Account Name |
| freeText1 | o | Text 1 |

4.2.7 RD140 Pre-trade Limits Maintenance - Trading Participant

Description This report provides an overview of all changes made to pre-trade limits defined by the trading participant during the business day. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

rd140

rptHdr

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

rd140Grp, repeated 0 ... variable times:

rd140KeyGrp

| | | |
|-------------|---|-------------|
| participant | m | Participant |
|-------------|---|-------------|

rd140Grp1, repeated 0 ... variable times:

rd140KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

rd140Rec1, repeated 0 ... variable times:

| | | |
|---------------|---|----------------|
| updCod | m | UpdCod |
| updDat | m | Upd Date |
| updTim | m | Upd Time |
| secuAdminCod | m | SecuAdmin |
| prvUpdDat | o | PrvUpdDat |
| updtFldNam | m | FieldName |
| audtValBefore | o | Previous value |

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

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

4.2.8 RD145 Pre-trade Limits Status - Trading Participant

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

XML Report Structure

M/O Text Report Heading

rd145

rptHdr

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

rd145Grp, repeated 0 ... variable times:

rd145KeyGrp

| | | |
|-------------|---|-------------|
| participant | m | Participant |
|-------------|---|-------------|

rd145Grp1, repeated 1 ... variable times:

rd145KeyGrp1

| | | |
|--------------|---|---------------|
| businessUnit | m | Business Unit |
|--------------|---|---------------|

rd145Rec1

| | | |
|----------------------------|---|------------------|
| maxNoBookOrdersPerFutureBu | o | All Futures (BU) |
| maxNoBookOrdersPerOptionBu | o | All Options (BU) |

rd145Grp2, repeated 0 ... variable times:

rd145KeyGrp2

| | | |
|---------|---|---------|
| product | o | Product |
|---------|---|---------|

rd145Rec2

| | | |
|-------------------|---|-----------------------|
| maxNoBookOrdersBu | o | Product Specific (BU) |
|-------------------|---|-----------------------|

rd145Grp3, repeated 0 ... variable times:

rd145KeyGrp3

| | | |
|-----------|---|------------|
| sessionId | o | Session ID |
|-----------|---|------------|

rd145Rec3

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

Text Report Structure

Participant

XXXXX

Business Unit All Futures (BU) All Options (BU)

XXXXXXXX 999999 999999

Product Product Specific (BU)

XXXXXXXXXXXX 999999

Session ID All Futures (Session) All Options (Session)

9999999999 999999 999999

Product Product Specific (Session)

XXXXXXXXXXXX 999999

4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

Description For each clearing participant, this report lists the pre-trade limits defined by their trading participants in existing clearing relationships. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for clearing members only.

XML Report Structure

M/O Text Report Heading

rd155

rptHdr

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

rd155Grp, repeated 0 ... variable times:

rd155KeyGrp

| | | |
|---------------------|---|-------------|
| clearingParticipant | m | Participant |
|---------------------|---|-------------|

rd155Grp1, repeated 1 ... variable times:

rd155KeyGrp1

| | | |
|--------------------|---|--------------------------|
| tradingParticipant | m | TrdPart |
| tradPartLngName | m | Trading Participant Name |

rd155Rec1

| | | |
|----------------------------|---|------------------|
| maxNoBookOrdersPerFutureBu | o | All Futures (BU) |
| maxNoBookOrdersPerOptionBu | o | All Options (BU) |

rd155Grp2, repeated 0 ... variable times:

rd155KeyGrp2

| | | |
|---------|---|---------|
| product | o | Product |
|---------|---|---------|

rd155Rec2

| | | |
|-------------------|---|-----------------------|
| maxNoBookOrdersBu | o | Product Specific (BU) |
|-------------------|---|-----------------------|

Text Report Structure

Participant

XXXXX

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

| Product | Product Specific (BU) |
|----------------|-----------------------|
| ----- | ----- |
| XXXXXXXXXXXXXX | 999999 |

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

| | |
|--------------|--|
| Description | <p>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.</p> <p>Reports are split per Product, Instrument Type and Sub-Type (when it exists) and sorted per Instrument.</p> <p>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.</p> <p>For Option Volatility Strategies, the underlying leg (underlying product, side, ratio and mnemonic) and the underlying price are additionally listed.</p> <p>For Flexible Instruments, a distinction is done between flexible Futures and flexible Options for which the full instrument definition is provided.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |
| CRE Area | Public. |

XML Report Structure

M/O Text Report Heading

ta113

rptHdr

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

ta113Grp, repeated 0 ... variable times:

ta113KeyGrp

instrumentTypGrp

| | | |
|----------------|---|----------|
| product | m | Product |
| instrumentType | m | InstType |

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

| | |
|-----------------------------|---------------|
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4.3.2 TA114 Variance Futures Parameter

| | |
|--------------|--|
| Description | <p>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.</p> <p>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.</p> <p>This report is available only for derivative markets.</p> |
| 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 |
|--------------|---|---------------|

4.3.3 TA115 Total Return Futures Parameters

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

XML Report Structure

M/O Text Report Heading

ta115

rptHdr

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

ta115Grp, repeated 0 ... variable times:

ta115KeyGrp

| | | |
|-------------|---|--------------------|
| product | m | Product |
| nextBusDate | m | Next Business Date |

ta115ProductRec, repeated 1 ... variable times:

| | | |
|---------------------|---|------------|
| prodBusDate | o | Prod Date |
| annualisationFactor | m | Ann |
| businessDayOffset | m | BDO |
| daySettlDate | m | Settl Date |
| fundingDays | m | FD |

4.3.4 TA116 Decay Split Table

Description This report lists the decay split table for the current business day for each decaying product and each active decaying instruments. This report will be sorted and split per decaying product and decaying instrument. The target instruments are sorted per Split position.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

CRE Area Public.

XML Report Structure

M/O Text Report Heading

ta116

rptHdr

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

ta116Grp, repeated 0 ... variable times:

ta116KeyGrp

| | | |
|---------------|---|----------------|
| product | m | Product |
| decaySplit | m | DecaySplit |
| targetProduct | m | Target Product |

ta116Grp1, repeated 1 ... variable times:

ta116KeyGrp1

| | | |
|--------------------|---|---------------------|
| product | m | Product |
| instrumentId | m | Instrument Id |
| instrumentMnemonic | o | Instrument Mnemonic |
| contractYear | m | CntrYear |
| contractMonth | m | CntrMonth |
| cntrClasCod | o | CP |
| strikePrc | o | Strike Price |
| cntrVersNo | o | VerNum |

ta116GrpRec, repeated 1 ... variable times:

4.4 TC Order and Quote Maintenance

4.4.1 TC230 Cross and Quote Requests

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

XML Report Structure

M/O Text Report Heading

tc230

rptHdr

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

tc230Grp, repeated 0 ... variable times:

tc230KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tc230Grp1, repeated 1 ... variable times:

tc230KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tc230Grp2, repeated 1 ... variable times:

tc230KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

4.4.2 TC540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

tc540

rptHdr

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

tc540Grp, repeated 0 ... variable times:

tc540KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tc540Grp1, repeated 1 ... variable times:

tc540KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| sessionId | m | Session |

tc540Grp2, repeated 1 ... variable times:

tc540KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

tc540Grp3, repeated 1 ... variable times:

tc540KeyGrp3

instrumentGrp

| | | |
|--------------------|---|---------------------|
| product | m | Product |
| instrumentType | m | InstType |
| instrumentId | m | Instrument Id |
| instrumentMnemonic | o | Instrument Mnemonic |
| isinCod | o | isinCod |
| wknNo | o | wknNo |
| instNam | o | Instrument Name |
| currTypCod | m | Curr |

tc540Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|----------------------|
| time18 | m | Time |
| exchangeOrderId | o | Order ID |
| versionNo | o | Version No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| regOrderEvent | o | RegOrderEvent |
| activity | m | Act |
| reason | m | Reas |
| buyCod | o | B |
| ordrTyp | o | Typ |
| ordrQty | o | Size |
| initDispQty | o | InitialDisplayQty |
| randLowQty | o | RandomLowQty |
| randHighQty | o | RandomHighQty |
| limOrdrPrc | o | LimPrc |
| stopPrice | o | TrgPrc |
| trailStopAbsPrice | o | TrailingStopAbsPrice |
| trailStopPricePct | o | TrailingStopPricePct |
| execQty | o | ExecQty |
| execPrc | o | ExecPrc |
| volDiscPrc | o | VDO Prc |
| bestExecution | o | Best Execution |
| matchType | o | Match Type |
| matchStep | o | StepID |
| dealItem | o | Item |
| ordrPrtFilCod | o | P/F |

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

4.4.3 TC545 Daily TES Maintenance

| | |
|--------------|---|
| Description | <p>For each exchange member, this report lists the T7 Entry Service (TES) activity.</p> <p>In this report following TES trades are listed:</p> <ul style="list-style-type: none"> - LIS Trades. - OTC Trades. <p>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.</p> <p>This report is available only for cash markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tc545

rptHdr

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

tc545Grp, repeated 0 ... variable times:

tc545KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tc545Grp1, repeated 1 ... variable times:

tc545KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tc545Grp2, repeated 1 ... variable times:

tc545KeyGrp2

| | | |
|------|---|------|
| user | m | User |
|------|---|------|

tc545Grp3, repeated 1 ... variable times:tc545KeyGrp3instrumentGrp

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

tc545Rec, repeated 1 ... variable times:

| | | |
|------------------|---|-----------------|
| time18 | m | Time |
| tesId | m | TES ID |
| tesType | m | Type |
| tesActivity | m | Act |
| tesInitiatorBU | m | Initiator |
| tesInitiatorUser | m | User |
| isBroker | o | B |
| tesDescription | o | Description |
| execPrc | o | Price |
| exchRat | o | ExchRat |
| closTime | o | Clos Time |
| entryTime | m | Entry Time |
| execTime | o | Exec Time |
| settlDat | o | Settlement Date |
| eventId | o | Neg Ev ID |
| dealId | o | Deal ID |

onBehalfGrp

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

tc545SideGrp, repeated 1 ... variable times:

| | | |
|------------|---|----------|
| sideId | m | Side ID |
| execQty | m | Size |
| buyCod | m | B/S |
| sideBU | m | Bus Unit |
| sideTrader | m | Trader |
| sideStatus | m | Sts |

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

4.4.4 TC550 Open Order Detail

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

XML Report Structure

M/O Text Report Heading

tc550

rptHdr

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

tc550Grp, repeated 0 ... variable times:

tc550KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tc550Grp1, repeated 1 ... variable times:

tc550KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tc550Grp2, repeated 1 ... variable times:

tc550KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

tc550Grp3, repeated 1 ... variable times:

tc550KeyGrp3instrumentGrp

| | | |
|--------------------|---|---------------------|
| product | m | Product |
| instrumentType | m | InstType |
| instrumentId | m | Instrument Id |
| instrumentMnemonic | o | Instrument Mnemonic |
| isinCod | o | isinCod |
| wknNo | o | wknNo |
| instNam | o | Instrument Name |
| currTypCod | m | Currency |

tc550Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|----------------------|
| exchangeOrderId | m | Order ID |
| versionNo | m | Version No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| buyCod | m | B |
| ordrTyp | m | Typ |
| ordrQty | m | Size |
| initDispQty | o | InitialDisplayQty |
| randLowQty | o | RandomLowQty |
| randHighQty | o | RandomHighQty |
| limOrdrPrc | o | LimPrc |
| stopPrice | o | TrgPrc |
| trailStopAbsPrice | o | TrailingStopAbsPrice |
| trailStopPricePct | o | TrailingStopPricePct |
| execQty | o | ExecQty |
| volDiscPrc | o | VDO Prc |
| bestExecution | o | Best Execution |
| triggered | o | Trg |
| persistent | o | P |
| tradingRestriction | o | Res |
| entryDate | m | Entry Date |
| entryTime | m | Entry Time |
| priorityDate | m | Priority Date |
| priorityTime | m | Priority Time |
| timeValidity | m | Exp |

4.4.5 TC810 T7 Daily Trade Confirmation

| | |
|--------------|--|
| Description | This report contains an inventory of all trades matched by a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report. This report is available only for cash markets. |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tc810

rptHdr

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

tc810Grp, repeated 0 ... variable times:

tc810KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tc810Grp1, repeated 1 ... variable times:

tc810KeyGrp1

businessUnitGrp

| | | |
|-----------------|---|---------------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| membClgIdCod | m | Clearing Member |
| membCcpClgIdCod | o | CCP Clearing Member |
| settlAcct | m | StlIdAct |
| settlLocat | m | StlIdLoc |
| settlCurr | o | StlCurr |

tc810Grp2, repeated 1 ... variable times:

tc810KeyGrp2

user m Trader

tc810Grp3, repeated 1 ... variable times:

tc810KeyGrp3

product m Product

tc810Grp4, repeated 1 ... variable times:

tc810KeyGrp4

instrumentGrp

product m Product

instrumentType m InstType

instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod

wknNo o wknNo

instNam o Instrument Name

tc810Rec, repeated 1 ... variable times:

time18 m Time

tradeType m Type

matchEvent o Event

matchStep m Step

matchDeal m Deal

parentDeal o Parent Deal

dealItem m Item

tradeNumber o TradeNo

exchangeOrderId o OrdNo

versionNo o Version No

acctTypGrp m Account

sideLiquidityInd o Side Liquidity Indicator

buyCod m B

ordrPrtFilCod o P/F

execQty m ExecQty

execPrc m Prc

volDiscPrc o VDO Prc

ordrTyp o Typ

tesType o TES

limOrdrPrc o LimPrc

timeValidity o Exp

tradingRestriction o Res

exchRat o Exchange Rate

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Clearing Member CCP Clearing Member
StlIdAct StlIdLoc StlCurr

XX 999999 XXXXX XXXXX
XX XXXX XXX

Trader

XXXXXX

Product

XXXXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name

XXXXXXXXXXXX XXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXX
XX

Time Type Event Step Deal Parent Deal Item TradeNo OrdNo Version No
Account Side Liquidity Indicator B P/F ExecQty Prc VDO Prc Typ TES LimPrc Exp Res
Exchange Rate StlAmt StlDat Accr Int Amount Accr Int Day CtpyStlLoc Ctpy
CtpyAct UsrOrdNr Text 2 Text
TradingVenueTransactionIdentificationCode Liquidity Provision Activity RiskReduction
Client ID Execution Qualifier Execution ID Investment Qualifier Investment ID BU Obo
Trader Obo

XXXXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXXXXX 9999999999
XXX XXXXXXX XXXX X 999999999.9999 9999.99999+ 9999.99999+ XXX XXX 9999.99999+ XXX XXX
9999999.999999999 999999999.99 31-12-09 999999999.99+ +9999 XXX XXXXX
XX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
XX X XXXXX
XXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXX
XXXXXX

Trader Total Instruments Bought 999,999,999.9999

Trader Total Instruments Sold 999,999,999.9999

Trader Total Buy Qty TES Trades 999,999,999.9999

Trader Total Sell Qty TES Trades 999,999,999.9999

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
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| | |
|--|------------------|
| Member Total Instruments Bought per BU | 999,999,999.9999 |
| | ----- |
| Member Total Instruments Sold per BU | 999,999,999.9999 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 106 |

4.4.6 TC812 T7 Daily Prevented Self-Matches

| | |
|--------------|--|
| Description | <p>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.</p> <p>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.</p> <p>This report is available only for cash markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tc812

rptHdr

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

tc812Grp, repeated 0 ... variable times:

tc812KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tc812Grp1, repeated 1 ... variable times:

tc812KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tc812Grp2, repeated 1 ... variable times:

tc812KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

tc812Grp3, repeated 1 ... variable times:

tc812KeyGrp3

| | | |
|---------|---|---------|
| product | m | Product |
|---------|---|---------|

tc812Grp4, repeated 1 ... variable times:tc812KeyGrp4instrumentGrp

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

tc812Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|-----------------------------------|
| time18 | m | Time |
| tradeType | m | Type |
| exchangeOrderId | m | Order ID |
| versionNo | m | Version No |
| MatchInstCrossId | m | SMP-ID |
| buyCod | m | B |
| smpDeletedQty | m | Smp Deleted Qty |
| deletedQty | m | Deleted Qty |
| execPrc | m | Trade Prc |
| ordrTyp | m | Typ |
| limOrdrPrc | o | LimPrc |
| timeValidity | o | Exp |
| tradingRestriction | o | Res |
| membClgIdCod | o | CIMbr |
| cust | o | Customer |
| userOrdrNum | o | UsrOrdrNmbr |
| text | o | Text |
| tradingCapacity | m | TC |
| sumTotBuyOrdr | m | Total Buy Prevented Self-Matches |
| sumTotCntrBuy | m | |
| sumTotSellOrdr | m | Total Sell Prevented Self-Matches |
| sumTotCntrSell | m | |

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXX 999999

Trader

XXXXXXXX

Product

XXXXXXXXXXXX

| Product | InstType | Instrument Id | Instrument Mnemonic | isinCod | wknNo |
|--------------|----------|----------------------|--|--------------|----------|
| XXXXXXXXXXXX | XXXXXXXX | 99999999999999999999 | XX | XXXXXXXXXXXX | XXXXXXXX |

| Time | Type | Order ID | Version No | SMP-ID | B | Smp Deleted Qty | Deleted Qty | Trade Prc | Typ | LimPrc |
|----------------------|---------|----------------------|--------------|----------------------|--------------|-----------------|----------------|-------------|-----|-------------|
| | Exp Res | ClMbr Customer | UsrOrdrNmbr | Text | | TC | | | | |
| XXXXXXXXXXXXXXXXXXXX | XXXX | XXXXXXXXXXXXXXXXXXXX | 999999999 | 9999999999 | XXXX | 999999999.9999 | 999999999.9999 | 9999.99999+ | XXX | 9999.99999+ |
| | XXX | XXX | XXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXX | XX | | | | |

Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

4.4.7 TC910 T7 Daily Match Step Activity

| | |
|--------------|--|
| Description | <p>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.</p> <p>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.</p> <p>This report is available only for cash markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tc910

rptHdr

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

tc910Grp, repeated 0 ... variable times:

tc910KeyGrp

instrumentGrp

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

tc910Rec, repeated 1 ... variable times:

| | | |
|-----------|---|-----------|
| matchStep | m | MatchStep |
| time18 | m | Time |
| tradeType | m | Type |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 111 |

4.5 TD Trading Volumes And Performance

4.5.1 TD930 Daily Trade Statistics

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

XML Report Structure

M/O Text Report Heading

td930

rptHdr

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

td930Grp, repeated 0 ... variable times:

td930KeyGrp

| | | |
|---------|---|---------|
| product | m | Product |
| isinCod | m | isin |

td930Rec

| | | |
|------------------|---|-------------|
| currTypCod | m | Curr |
| secuPrvClsPrc | o | PPrc |
| opnPrc | o | OpnPrc |
| dlyHghPrc | o | DlyHghPrc |
| dlyLowPrc | o | DlyLowPrc |
| lstExchPrc | o | LastExchPrc |
| dayTotVol | o | Volume |
| mtdTotVol | o | MtdVolume |
| seriTrdTotQtyBst | m | DBstVol |

| | | |
|------------------|---|---------|
| seriMthTrdQtyBst | m | MBstVol |
| seriTrdTotQtyVDO | m | DVDOVol |
| seriMthTrdQtyVDO | m | MVDOVol |

Text Report Structure

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

4.5.2 TD940 Daily Regular Market Making Quote Request Performance

Description This report describes the on-request market making quality for the Regular Market Making (RMM) program of a member by comparing the number of quote requests of the day to the number of quote request violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td940

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td940Grp, repeated 0 ... variable times:

td940KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td940Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------------|
| product | o | PRODUCT |
| dCutLim | o | DAY CUT LIMIT |
| quoReqTot | o | QUOTE REQUESTS TOTAL |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPONSES |
| quoReqViol | o | QUOTE REQ VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VALID QUO REQ VIOLATION |
| valQuoReqTot | o | VALID QUO REQ TOTAL |
| valGoodQuoReqResp | o | VALID GOOD QUOTE REQ RESPONSES |
| violPct | o | VIOLATION PERCENT |

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td941

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td941Grp, repeated 0 ... variable times:

td941KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td941Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------------|
| product | o | PRODUCT |
| dCutLim | o | DAY CUT LIMIT |
| quoReqTot | o | QUOTE REQUESTS TOTAL |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPONSES |
| quoReqViol | o | QUOTE REQ VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VALID QUO REQ VIOLATION |
| valQuoReqTot | o | VALID QUO REQ TOTAL |
| valGoodQuoReqResp | o | VALID GOOD QUOTE REQ RESPONSES |
| violPct | o | VIOLATION PERCENT |

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

Description This report describes the on-request market making quality for the Advanced Market Making (AMM) program of a member by comparing the number of quote requests of the day to the number of quote request violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td942

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td942Grp, repeated 0 ... variable times:

td942KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td942Grp1, repeated 1 ... variable times:

td942KeyGrp1

| | | |
|---------|---|---------|
| packCod | m | PACKAGE |
|---------|---|---------|

td942Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------------|
| product | o | PRODUCT |
| dCutLim | o | DAY CUT LIMIT |
| quoReqTot | o | QUOTE REQUESTS TOTAL |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPONSES |
| quoReqViol | o | QUOTE REQ VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VALID QUO REQ VIOLATION |
| valQuoReqTot | o | VALID QUO REQ TOTAL |
| valGoodQuoReqResp | o | VALID GOOD QUOTE REQ RESPONSES |
| violPct | o | VIOLATION PERCENT |

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

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

4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td943

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td943Grp, repeated 0 ... variable times:

td943KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td943Rec, repeated 0 ... variable times:

| | | |
|--------------------|---|-----------------------|
| time18 | m | TIME |
| product | m | PRODUCT ID |
| instrumentMnemonic | o | INSTRUMENT MNEMONIC |
| fulfilled | m | FULFILLMENT INDICATOR |

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME
PACKAGE: XXXXX

```

      TIME      PRODUCT      INSTRUMENT MNEMONIC      FULFILLED
-----
XX:XX:XXXXXXXXXXXX XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

```

4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td944

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td944Grp, repeated 0 ... variable times:

td944KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |

td944Grp1, repeated 0 ... variable times:

td944KeyGrp1

| | | |
|---------|---|---------|
| packCod | m | PACKAGE |
|---------|---|---------|

td944Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|-----------------------|
| time18 | m | TIME |
| product | m | PRODUCT ID |
| instrumentMnemonic | o | INSTRUMENT MNEMONIC |
| fulfilled | m | FULFILLMENT INDICATOR |

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

```

      TIME      PRODUCT      INSTRUMENT MNEMONIC      FULFILLED
-----
XX:XX:XXXXXXXXXX XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

```


4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td945

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td945Grp, repeated 0 ... variable times:

td945KeyGrp

| | | |
|---------------|---|------------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| repPerFromDat | m | REPORTING PERIOD |
| repPerToDat | m | |

td945Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------------|
| product | o | PRODUCT |
| quoReqTot | o | QUOTE REQUESTS TOTAL |
| mtdCutLim | o | MTD CUT LIMIT |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPONSES |
| quoReqViol | o | QUOTE REQ VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VALID QUOTE REQ VIOLATIONS |
| valQuoReqTot | o | VALID QUOTE REQ TOTAL |
| valGoodQuoReqResp | o | VALID GOOD QUOTE REQ RESPONSES |
| violPct | o | VIOLATION PERCENT |

Text Report Structure

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

| PRODUCT | QUOTE REQUESTS TOTAL | MTD CUT LIMIT | GOOD QUOTE REQ RESPONSES | QUOTE REQ QUOTE REQ VIOLATIONS | PERCENT SHORT QUOTES | VALID QUOTE REQ VIOLATIONS | VALID QUOTE REQ TOTAL | VALID GOOD QUOTE REQ RESPONSES | VIOLATION PERCENT |
|---------|----------------------------|---------------------|--------------------------------|--------------------------------------|----------------------------|----------------------------------|-----------------------------|--------------------------------------|----------------------|
| XXXX | 99999 | 99999999999 | 99999999999 | 99999999999 | 999.99 | 99999999999 | 99999999999 | 99999999999 | 999.99 |

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

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

XML Report Structure

M/O Text Report Heading

td946

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td946Grp, repeated 0 ... variable times:

td946KeyGrp

| | | |
|---------------|---|------------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| repPerFromDat | m | REPORTING PERIOD |
| repPerToDat | m | |

td946Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------|
| product | o | PRODUCT |
| quoReqTot | o | QUOTE REQUESTS TOTAL |
| mtdCutLim | o | VIOLATION PERCENT |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPONSES |
| quoReqViol | o | QUOTE REQ VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VIOLATION PERCENT |
| valQuoReqTot | o | VIOLATION PERCENT |
| valGoodQuoReqResp | o | VIOLATION PERCENT |
| violPct | o | VIOLATION PERCENT |

Text Report Structure

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

| PRODUCT | QUOTE REQUESTS TOTAL | MTD CUT LIMIT | GOOD QUOTE REQ RESPONSES | QUOTE REQ QUOTE REQ VIOLATIONS | PERCENT SHORT QUOTES | VALID QUOTE REQ VIOLATIONS | VALID QUOTE REQ TOTAL | VALID GOOD QUOTE REQ RESPONSES | VIOLATION PERCENT |
|---------|----------------------------|---------------------|--------------------------------|--------------------------------------|----------------------------|----------------------------------|-----------------------------|--------------------------------------|----------------------|
| XXXX | 99999 | 99999999999 | 99999999999 | 99999999999 | 999.99 | 99999999999 | 99999999999 | 99999999999 | 999.99 |

4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td947

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td947Grp, repeated 0 ... variable times:

td947KeyGrp

| | | |
|---------------|---|------------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| repPerFromDat | m | REPORTING PERIOD |
| repPerToDat | m | |

td947Grp1, repeated 1 ... variable times:

td947KeyGrp

| | | |
|---------|---|---------|
| packCod | m | PACKAGE |
|---------|---|---------|

td947Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------|
| product | o | PRODUCT |
| quoReqTot | o | QUOTE REQUESTS TOTAL |
| mtdCutLim | o | VIOLATION PERCENT |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPONSES |
| quoReqViol | o | QUOTE REQ VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VIOLATION PERCENT |
| valQuoReqTot | o | VIOLATION PERCENT |
| valGoodQuoReqResp | o | VIOLATION PERCENT |
| violPct | o | VIOLATION PERCENT |

Text Report Structure

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

PACKAGE: XXXXX

| PRODUCT | QUOTE REQUESTS TOTAL | MTD CUT LIMIT | GOOD QUOTE REQ RESPONSES | QUOTE REQ VIOLATIONS | PERCENT SHORT QUOTES | VALID QUOTE REQ VIOLATIONS | VALID QUOTE REQ TOTAL | VALID GOOD QUOTE REQ RESPONSES | VIOLATION PERCENT |
|---------|----------------------------|---------------------|--------------------------------|-------------------------|----------------------------|----------------------------------|-----------------------------|--------------------------------------|----------------------|
| XXXX | 99999 | 99999999999 | 99999999999 | 99999999999 | 999.99 | 99999999999 | 99999999999 | 99999999999 | 999.99 |

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

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

XML Report Structure

M/O Text Report Heading

td948

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td948Grp, repeated 0 ... variable times:

td948KeyGrp

| | | |
|---------------|---|------------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| repPerFromDat | o | REPORTING PERIOD |
| repPerToDat | o | |

td948Grp1, repeated 0 ... variable times:

td948KeyGrp1

| | | |
|---------|---|------------|
| product | m | PRODUCT ID |
|---------|---|------------|

td948Rec, repeated 1 ... variable times:

| | | |
|-------------------|---|--------------------------|
| businessDay | m | BUSINESS DAY |
| quoReqTot | o | QUOTE REQUEST TOTAL |
| dayCutLim | o | DAY CUT LIMIT |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPINSES |
| quoReqViol | o | QUOTE REQUEST VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VIOLATION PERCENT |
| valQuoReqTot | o | VIOLATION PERCENT |
| valGoodQuoReqResp | o | VIOLATION PERCENT |
| violPct | o | VIOLATION PERCENT |

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

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

=====

| | | | | | | | | | |
|---------|-------|------------|------------|------------|--------|------------|------------|------------|--------|
| TOTALS: | 99999 | 9999999999 | 9999999999 | 9999999999 | 999.99 | 9999999999 | 9999999999 | 9999999999 | 999.99 |
|---------|-------|------------|------------|------------|--------|------------|------------|------------|--------|

=====

MONTHLY REQUIREMENT: <= 99.99%

FULFILLED: XXX

4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure

M/O Text Report Heading

td949

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td949Grp, repeated 0 ... variable times:

td949KeyGrp

| | | |
|---------------|---|------------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| repPerFromDat | o | REPORTING PERIOD |
| repPerToDat | o | |

td949Grp1, repeated 0 ... variable times:

td949KeyGrp1

| | | |
|---------|---|---------|
| packCod | m | PACKAGE |
|---------|---|---------|

td949Grp2, repeated 1 ... variable times:

td949KeyGrp2

| | | |
|---------|---|------------|
| product | m | PRODUCT ID |
|---------|---|------------|

td949Rec, repeated 1 ... variable times:

| | | |
|----------------|---|--------------------------|
| businessDay | m | BUSINESS DAY |
| quoReqTot | o | QUOTE REQUEST TOTAL |
| dayCutLim | o | DAY CUT LIMIT |
| goodQuoReqResp | o | GOOD QUOTE REQ RESPINSES |
| quoReqViol | o | QUOTE REQUEST VIOLATIONS |
| shtQuoPct | o | PERCENT SHORT QUOTES |
| valQuoReqViol | o | VIOLATION PERCENT |

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

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXXX

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

```

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

```

```

MONTHLY REQUIREMENT:                                     <=
                                                                99.99%

```

```

FULFILLED:                                               XXX

```

4.5.12 TD954 Stressed Market Conditions

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

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure

M/O Text Report Heading

td954

rptHdr

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

td954Grp, repeated 0 ... variable times:

td954KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MEMBER |
| membClgIdNam | m | |

td954Grp1, repeated 1 ... variable times:

td954KeyGrp1

| | | |
|--------------------|---|--------------------------|
| product | m | PRODUCT |
| expToBeQuot | o | EXPIRATIONS TO BE QUOTED |
| nbrExrPrcToBeQuot | o | STRIKES TO BE QUOTED |
| smcCovReq | o | SMC COVERAGE REQUIREMENT |
| smcMtdFulfilledInd | o | SMC MTD Fulfilled |

td954Rec, repeated 1 ... variable times:

| | | |
|--------------|---|----------------------|
| factDat | o | Day |
| smcTime | o | SMC Time |
| smcAccumTime | o | Accumulated SMC Time |

| | | |
|--------------------------|---|-----------------------|
| smcReqTime | o | SMC Requirement |
| smcCovrdTime | o | SMC Covered Time |
| smcDayFulInd | o | SMC per day fulfilled |
| sumSmcTime | o | TOTALS |
| sumSmcAccumTime | o | TOTALS |
| sumSmcReqTime | o | TOTALS |
| sumSmcCovrdTime | o | TOTALS |
| sumSmcDayFulInd | o | TOTALS |
| minimumSmcDuration | o | MTD REQUIREMENT |
| requiredSumSmcCovrdTime | o | MTD REQUIREMENT |
| minimumSmcDurationFulInd | o | FULFILLED |
| fulfSmcCovrdTimeInd | o | FULFILLED |

Text Report Structure

```
EXCHANGE MEMBER                      CLEARING MEMBER
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXX
      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
PRODUCT  EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED SMC COVERAGE REQUIREMENT SMC MTD Fulfilled
-----
XXXXXXXXXXXXX          99999          99999          99999          XXX

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 133 |

4.5.13 TD955 Building Block Liquidity Provider Measurement

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

XML Report Structure

M/O Text Report Heading

td955

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td955Grp, repeated 0 ... variable times:

td955KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MEMBER |
| membClgIdNam | m | |

td955Grp1, repeated 1 ... variable times:

td955KeyGrp1

| | | |
|-------------|---|--------------------------------|
| packCod | m | PACKAGE |
| nbrToBeQuot | o | NUMBER OF OPTIONS TO BE QUOTED |
| mthPackReq | o | MONTHLY PACKAGE REQUIREMENT |

td955Grp2, repeated 1 ... variable times:

td955KeyGrp2

| | | |
|-------------------|---|--------------------------|
| product | m | PRODUCT |
| expToBeQuot | o | EXPIRATIONS TO BE QUOTED |
| nbrExrPrcToBeQuot | o | STRIKES TO BE QUOTED |
| covReq | o | COVERAGE REQUIREMENT |

td955Rec, repeated 1 ... variable times:

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

Text Report Structure

```
EXCHANGE MEMBER                                CLEARING MEMBER
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXX
        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

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

```
PRODUCT EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED COVERAGE REQUIREMENT
-----
XXXXXXXXXXXXX                99999                99999                99999
```

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

4.5.14 TD956 Basis Building Block Liquidity Provider

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

XML Report Structure

M/O Text Report Heading

td956

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td956Grp, repeated 0 ... variable times:

td956KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MEMBER |
| membClgIdNam | m | |

td956Grp1, repeated 1 ... variable times:

td956KeyGrp1

| | | |
|-------------------|---|--------------------------------|
| product | m | PRODUCT |
| covReq | o | COVERAGE REQUIREMENT |
| expToBeQuot | o | EXPIRATIONS TO BE QUOTED |
| nbrExrPrcToBeQuot | o | STRIKES TO BE QUOTED |
| nbrTolViolDays | o | TOLERATED DAYS WITH VIOLATIONS |
| reqMthVol | o | REQUIRED MONTHLY VOLUME |
| sumProdTim | o | TOTALS |
| sumAccumTim | o | TOTALS |
| sumReqTim | o | TOTALS |
| sumCovTim | o | TOTALS |
| sumViol | o | TOTALS |

| | | |
|--|---|---------------------|
| sumProdVolM | o | TOTALS |
| totQuoReqViolPct | o | TOTALS |
| nthReqCovTim | o | MONTHLY REQUIREMENT |
| nthReqViol | o | MONTHLY REQUIREMENT |
| nthReqVol | o | MONTHLY REQUIREMENT |
| nthReqQuoReqViolP | o | MONTHLY REQUIREMENT |
| fulfCovTimInd | o | FULFILLED |
| fulfViolInd | o | FULFILLED |
| fulfVolInd | o | FULFILLED |
| fulfQuoReqViolPct | o | FULFILLED |
| <u>td956Rec</u> , repeated 1 ... variable times: | | |
| factDat | o | DAY |
| prodTim | o | PROD.TIME |
| accumTim | o | ACCUM.TIME |
| reqTim | o | REQUIREMENT |
| covTim | o | COVERED TIME |
| violInd | o | VIOLATION |
| prodVolM | o | VOLUME |
| quoReqViolPct | o | QR VIOL.PERC. |

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

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

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

| | | | | |
|----------------------|---------------|-------|-------|---------|
| MONTHLY REQUIREMENT: | >= | <= | >= | <= |
| | 9999:59:59.99 | 99999 | 99999 | 999.99% |
| FULFILLED: | XXX | XXX | XXX | XXX |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 138 |

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

| | |
|--------------|---|
| Description | <p>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.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

td957

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td957Grp, repeated 0 ... variable times:

td957KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MEMBER |
| membClgIdNam | m | |

td957Grp1, repeated 1 ... variable times:

td957KeyGrp1

| | | |
|-------------------|---|---------------------------------------|
| packCod | m | PACKAGE |
| nbrIdxOptToBeQuot | o | NUMBER OF INDEX OPTIONS TO BE QUOTED |
| nbrEqOptToBeQuot | o | NUMBER OF EQUITY OPTIONS TO BE QUOTED |
| mthPackReqIdx | o | MONTHLY PACKAGE REQUIREMENT |
| mthPackReqEq | o | MONTHLY PACKAGE REQUIREMENT |
| fulfPackIdxInd | o | FULFILLED |
| fulfPackEqInd | o | FULFILLED |

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

| | | |
|-------------------|---|-------------------------------------|
| product | m | PRODUCT |
| covReq | o | COVERAGE REQUIREMENT |
| expToBeQuot | o | EXPIRATIONS TO BE QUOTED |
| nbrExrPrcToBeQuot | o | STRIKES TO BE QUOTED |
| nbrTolViolDays | o | TOLERATED DAYS WITH VIOLA- TIONS |
| reqMthVol | o | REQUIRED MONTHLY VOLUME |
| sumProdTim | o | TOTALS |
| sumAccumTim | o | TOTALS |
| sumReqTim | o | TOTALS |
| sumCovTim | o | TOTALS |
| sumViol | o | TOTALS |
| sumProdVolM | o | TOTALS |
| totQuoReqViolPct | o | TOTALS |
| mthReqCovTim | o | MONTHLY REQUIREMENT |
| mthReqViol | o | MONTHLY REQUIREMENT |
| mthReqVol | o | MONTHLY REQUIREMENT |
| mthReqQuoReqViolP | o | MONTHLY REQUIREMENT |
| fulfCovTimInd | o | FULFILLED |
| fulfViolInd | o | FULFILLED |
| fulfVolInd | o | FULFILLED |
| fulfQuoReqViolPct | o | FULFILLED |

td957Rec, repeated 1 ... variable times:

| | | |
|---------------|---|---------------|
| factDat | o | DAY |
| prodTim | o | PROD.TIME |
| accumTim | o | ACCUM.TIME |
| reqTim | o | REQUIREMENT |
| covTim | o | COVERED TIME |
| violInd | o | VIOLATION |
| prodVolM | o | VOLUME |
| quoReqViolPct | o | QR VIOL.PERC. |

Text Report Structure

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

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

MONTHLY: >= >=
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

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

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

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

FULFILLED: XXX XXX XXX XXX

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 141 |

4.5.16 TD959 Designated Market Making Measurement

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

XML Report Structure

M/O Text Report Heading

td959

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td959Grp, repeated 0 ... variable times:

td959KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MEMBER |
| membClgIdNam | m | |

td959Grp1, repeated 1 ... variable times:

td959KeyGrp1

| | | |
|---------|---|---------|
| packCod | m | PACKAGE |
| product | m | PRODUCT |

td959Grp2, repeated 1 ... variable times:

td959KeyGrp2

| | | |
|-------------------|---|--------------------------------|
| packCod | m | PACKAGE |
| covReq | o | COVERAGE REQUIREMENT |
| expToBeQuot | o | EXPIRATIONS TO BE QUOTED |
| nbrExrPrcToBeQuot | o | STRIKES TO BE QUOTED |
| nbrTolViolDays | o | TOLERATED DAYS WITH VIOLATIONS |
| reqMthVol | o | REQUIRED MONTHLY VOLUME |
| sumProdTim | o | TOTALS |
| sumAccumTim | o | TOTALS |
| sumReqTim | o | TOTALS |
| sumCovTim | o | TOTALS |
| sumViol | o | TOTALS |

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

Text Report Structure

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

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

MONTHLY: >= >=
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

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

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

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

FULFILLED: XXX XXX XXX XXX

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 144 |

4.5.17 TD961 Daily EnLight LP Performance

| | |
|--------------|---|
| Description | <p>This daily report displays the fulfilment of the quotation requirements of EnLight RFQ responders (Liquidity Providers).</p> <p>The report lists all products available for EnLight. For one trading day, it outlines the total valid RFQs recieved in the market, the total number of RFQs received by the Liquidity Provider, the daily cutoff limit (the maximum number of RFQs per day that must be answered) and the valid RFQs received for the Liquidity Provider. It also shows the number of valid good quote request ersponses by the Liquidity Provider.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

td961

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td961Grp, repeated 0 ... variable times:

td961KeyGrp

| | | |
|---------------|---|--------------|
| membExchIdCod | m | EXCHANGE MBR |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MBR |
| membClgIdNam | m | |

td961Rec, repeated 1 ... variable times:

| | | |
|-----------------------|---|----------------------------|
| product | m | PRODUCT |
| enlDayVldRfqMkt | o | Valid RFQs total market |
| enlDayRfqLp | o | RFQs to LP |
| enlDayCutLimitLp | o | Day cut limit Liq Provider |
| enlDayVldRfqLp | o | Valid RFQs to LP |
| enlDayVldRfqResponses | o | Valid good RFQ responses |

Text Report Structure

```

EXCHANGE MBR                                CLEARING MBR
-----
  XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

```

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 146 |

4.5.18 TD962 MTD EnLight LP Performance

| | |
|--------------|--|
| Description | <p>This MTD report displays the fulfilment of the quotation requirements of EnLight RFQ responders (Liquidity Providers).</p> <p>The report lists all products available for 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 EnLight Building Block requirement MTD.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

td962

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td962Grp, repeated 0 ... variable times:

td962KeyGrp

| | | |
|---------------|---|------------------|
| membExchIdCod | m | EXCHANGE MBR |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MBR |
| membClgIdNam | m | |
| repPerFromDat | m | REPORTING PERIOD |
| repPerToDat | m | |

td962Rec, repeated 1 ... variable times:

| | | |
|-----------------------|---|----------------------------|
| product | m | PRODUCT |
| enlMtdVldRfqMkt | o | Valid RFQs total market |
| enlMtdCutLimitMkt | o | MTD cut limit total market |
| enlMtdVldRfqLp | o | Valid RFQs to LP |
| enlMtdCutLimitLp | o | MTD cut limit Liq Provider |
| enlMtdVldRfqResponses | o | Valid good RFQ responses |
| enlViolPct | o | MTD Violation Percent |
| enlFulflnd | o | MTD EnLight fulfilled |

Text Report Structure

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

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

4.5.19 TD982 Special Report French Equity Options

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

XML Report Structure

M/O Text Report Heading

td982

rptHd

| | |
|---------------|---|
| exchNam | m |
| envText | m |
| rptCod | m |
| rptNam | m |
| rptPrntEffDat | m |
| rptPrntRunDat | m |

td982Grp, repeated 0 ... variable times:

td982KeyGrp

| | | |
|---------------|---|-----------------|
| membExchIdCod | m | EXCHANGE MEMBER |
| membExchIdNam | m | |
| membClgIdCod | m | CLEARING MEMBER |
| membClgIdNam | m | |

td982Grp1, repeated 1 ... variable times:

td982KeyGrp1

| | | |
|-------------------|---|--------------------------|
| product | m | PRODUCT |
| packCod | m | PACKAGE |
| covReq | o | COVERAGE REQUIREMENT |
| expToBeQuot | o | EXPIRATIONS TO BE QUOTED |
| nbrExrPrcToBeQuot | o | STRIKES TO BE QUOTED |

td982Rec, repeated 1 ... variable times:

| | | |
|---------------|---|---------------------|
| factDat | o | DAY |
| prodTim | o | PROD.TIME |
| reqTim | o | REQUIREMENT |
| covTim | o | COVERED TIME |
| violInd | o | VIOLATION |
| covTimPercent | o | COVERED TIME (in %) |

4.5.20 TD983 Regulatory Market Making MTD

| | |
|--------------|--|
| Description | <p>This MTD report displays the fulfilment of the Regulatory Market Maker requirements according to MiFID2 / Commission Delegated (EU) 2017/578 (CDR).</p> <p>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.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

td983

rptHdr

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

td983Grp, repeated 0 ... variable times:

td983KeyGrp

| | | |
|---------------|---|--------------------------|
| membExchIdCod | m | Exchange Member |
| membExchIdNam | m | |
| membClgIdCod | m | Clearing Member |
| membClgIdNam | m | |
| totTrdDays | m | Trading Days In Month |
| mtdDays | m | Trading Days MTD |
| halfMtdDays | m | Half Of Trading Days MTD |
| rmmFulfInd | m | RMM Fulfilment MTD |

td983Grp1, repeated 1 ... variable times:

td983KeyGrp1

| | | |
|---------|---|---------|
| product | m | Product |
|---------|---|---------|

td983Rec, repeated 1 ... variable times:

| | | |
|---------|---|-----|
| factDat | o | Day |
|---------|---|-----|

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
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4.6 TE TES, Order and Quote Maintenance

4.6.1 TE535 Cross and Quote Requests

| | |
|--------------|--|
| Description | <p>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.</p> <p>Note that RFQ requests automatically generated by the Matching Engine are not listed on this report.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

te535

rptHdr

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

te535Grp, repeated 0 ... variable times:

te535KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

4.6.2 TE540 Daily Order Maintenance

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

XML Report Structure

M/O Text Report Heading

te540

rptHdr

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

te540Grp, repeated 0 ... variable times:

te540KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te540Grp1, repeated 1 ... variable times:

te540KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| sessionId | m | Session |

te540Grp2, repeated 1 ... variable times:

te540KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

te540Grp3, repeated 1 ... variable times:

te540KeyGrp3

instrumentGrp

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

te540Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|------------------------|
| time18 | m | Time |
| exchangeOrderId | o | Order ID |
| alphaOrderNo | o | Order No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| riskReduction | o | Commodity Hedging Flag |
| regOrderEvent | o | RegOrderEvent |
| activity | m | Act |
| reason | m | Reas |
| buyCod | o | B/S |
| ordrTyp | o | Typ |
| ordrQty | o | Size |
| limOrdrPrc | o | LimPrc |
| stopPrice | o | TrgPrc |
| execQty | o | ExecQty |
| execPrc | o | ExecPrc |
| triggered | o | Trg |
| inactivated | o | I |
| pendingDeletion | o | D |
| persistent | o | P |
| tradingRestriction | o | Res |
| entryDate | o | Entry Date |
| entryTime | o | Entry Time |
| priorityDate | o | Priority Date |
| priorityTime | o | Priority Time |
| timeValidity | o | Exp |
| expiryDate | o | Expiry Date |

| | | |
|-----------------------|---|------------------|
| businessUnit | o | BU Obo |
| busUntLngName | o | BU Obo Long Name |
| enteringUser | o | Trader Obo |
| clientRef | o | ClientRef |
| tradingCapacity | o | TC |
| MatchInstCrossId | o | SMP-ID |
| Crossed | o | Crossed |
| tradeEnrichmentRuleId | o | Rule Id |

clearingDatacommonClearingData

| | | |
|----------------------|---|-------------------|
| clearingTakeUpMember | o | Take Up Mbr |
| ordOriginFirm | o | OrgFirm |
| beneficiary | o | Beneficia |
| customerInstr | o | C |
| complianceInfo | o | Compliance Info |
| originCountryCode | o | OCC |
| flexAcctInfo | o | Flex Account Info |
| freeText1 | o | Text 1 |
| freeText2 | o | Text 2 |
| freeText3 | o | Text 3 |

legClearingGrpleg1Grp

| | | |
|-----------|---|-------|
| account | o | Leg 1 |
| opnClsCod | o | |

leg2Grp

| | | |
|-----------|---|-------|
| account | o | Leg 2 |
| opnClsCod | o | |

leg3Grp

| | | |
|-----------|---|-------|
| account | o | Leg 3 |
| opnClsCod | o | |

leg4Grp

| | | |
|-----------|---|-------|
| account | o | Leg 4 |
| opnClsCod | o | |

leg5Grp

| | | |
|-----------|---|-------|
| account | o | Leg 5 |
| opnClsCod | o | |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 158 |

4.6.3 TE545 Daily TES Maintenance

| | |
|--------------|---|
| Description | <p>For each exchange member, this report lists the T7 Entry Service (TES) activity for simple, complex and flexible instruments.</p> <p>The Deal and the TES price decomposition is not provided for executed TES trades.</p> <p>The following TES trades are listed:</p> <ul style="list-style-type: none"> - 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. <p>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.</p> <p>The listed information is split per user, product and instrument and sorted per time.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

te545

rptHdr

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

te545Grp, repeated 0 ... variable times:

te545KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te545Grp1, repeated 1 ... variable times:

te545KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

te545Grp2, repeated 1 ... variable times:

te545KeyGrp2

| | | |
|------|---|------|
| user | m | User |
|------|---|------|

te545Grp3, repeated 1 ... variable times:

te545KeyGrp3instrumentGrp

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

te545Rec, repeated 1 ... variable times:

| | | |
|------------------|---|-------------|
| time18 | m | Time |
| tesId | m | TES ID |
| tesType | m | Type |
| tesActivity | m | Act |
| tesInitiatorBU | m | Initiator |
| tesInitiatorUser | m | User |
| isBroker | o | B |
| isDisclosed | o | D |
| isOnBook | o | OnBook |
| tesDescription | o | Description |
| execPrc | o | Price |
| closTime | o | Clos Time |
| entryTime | m | Entry Time |
| execTime | o | Exec Time |
| basketId | o | Basket ID |
| eventId | o | Neg Ev ID |
| dealId | o | Deal ID |

onBehalfGrp

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

legPriceByInitiatingUserGrp, repeated 0 ... variable times:

| | | |
|--------------------|---|---------------------|
| instrumentId | m | Instrument Id |
| instrumentMnemonic | o | Instrument Mnemonic |
| legexecPrc | m | Prc |

extReferenceGrpefpfReferenceGrp, repeated 0 ... variable times:

| | | |
|-------------|---|---------------|
| isinCod | m | SecurityID |
| nomVal | m | Nominal |
| mrttyDat | o | Mtrty Date |
| secuShtNam | o | Security Name |
| couponRat | o | Coupon Rate |
| cashPrcConv | o | CshPrc |
| couponFrq | o | Coupon Frq |
| settlDat | o | Settl Date |
| settlInst | o | SI |
| hdgTyp | m | Hdg |
| currTypCod | o | Curr |

efpiReferenceGrp, repeated 0 ... variable times:

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

efsReferenceGRp, repeated 0 ... variable times:

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

volaReferenceGrp, repeated 0 ... variable times:OptionsContract

| | | |
|--------------|---|---------------|
| product | m | Product |
| instrumentId | m | Instrument Id |

| | | |
|---|---|---------------------|
| instrumentMnemonic | o | Instrument Mnemonic |
| optTrnIdNo | m | TrnNo |
| optUsedQty | o | UsedQty |
| <u>tamReferenceGrp</u> , repeated 0 ... variable times: | | |
| customUnderlyingPrice | m | Cust Under Prc |
| <u>sideGrp</u> , repeated 1 ... variable times: | | |
| sideId | m | Side ID |
| execQty | m | Size |
| buyCod | m | B/S |
| sideBU | m | Bus Unit |
| sideTrader | m | Trader |
| sideStatus | m | Sts |
| approvalTime | o | Appr Time |
| <u>sideClearingInfo</u> | | |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| riskReduction | o | CommHedgFlg |
| regOrderEvent | o | RegOrderEvent |
| opnClsCod | o | OC |
| account | o | AC |
| flexAcctInfo | o | Flex Account Info |
| tradingCapacity | o | TC |
| clearingTakeUpMember | o | Take Up Mbr |
| ordOriginFirm | o | OrgFirm |
| beneficiary | o | Beneficia |
| customerInstr | o | C |
| complianceInfo | o | Compliance Info |
| originCountryCode | o | OCC |
| freeText1 | o | Text 1 |
| freeText2 | o | Text 2 |
| freeText3 | o | Text 3 |

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XX 999999

User

XXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name

XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
XX

Time TES ID Type Act Initiator User B D OnBook Description Price Clos Time
Entry Time Exec Time Basket ID Neg Ev ID Deal ID BU Obo
BU Obo Long Name Trader Obo

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXX XXX XXXXXXXX XXXXXX X X X XXXXXXXXXXXXXXXXXXXXXXX 9999.99999+ XXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX
XX XXXXXX

Instrument Id Instrument Mnemonic Prc

99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX +9999.99999

SecurityID Nominal Mtrty Date Security Name Coupon Rate CshPrc
Coupon Frq Sett Date SI Hdg Curr

XXXXXXXXXXXX 999,999,999.9999 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.9999
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09 XXXXX XXX XXX

ReferenceId Nominal SI Hdg Curr

XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999,999,999.9999 XXXXX XXX XXX

Nominal Coupon Frq Rate CpnVarRef
CpnVarOfs Swap Payer Swap Receiver Start Date End Date Sett Date SI
Hdg Curr

999,999,999.9999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 31-12-09 31-12-09 31-12-09 XXXXX
XXX XXX

| Product | Instrument Id | Instrument Mnemonic | TrnNo | UsedQty |
|--------------|----------------------|--------------------------------------|--------|---------------|
| XXXXXXXXXXXX | 99999999999999999999 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXX | 99999999.9999 |

Cust Under Prc

+9999.99999999

| Side ID | Size | B/S | Bus Unit | Trader | Sts | Appr Time | Client Identifier | Invest Identifier |
|---------|------------------|-----------------|----------------|-----------------|-------------|-------------------|-------------------|-------------------|
| | Invest Qualifier | Exec Identifier | Exec Qualifier | LiqProvActivity | CommHedgFlg | RegOrderEvent | OC | AC |
| | Flex Account | Info | TC Take Up | Mbr OrgFirm | Beneficia | C Compliance Info | OCC | Text 1 |
| | Text 2 | Text 3 | | | | | | |

XXXXXXXXXXXXXXXXXXXX 99999999.9999 XXXX XXXXXXXX XXXXX XXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX
 XXXX XXXXXXXXXXXXXXXXXXXX XXXXX X XXXX XXXX X XX
 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX XXXX XXXXXX XXXXXXXX X XXXXXXXXXXXXXXXXXXXX XX XXXXXXXXXXXX
 XXXXXXXXXXXX XXXXXXXXXXXX

4.6.4 TE550 Open Order Detail

| | |
|--------------|---|
| Description | <p>For each market participant and for each exchange, this report lists all orders remaining in the order book at the end of the day.</p> <p>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.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

te550

rptHdr

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

te550Grp, repeated 0 ... variable times:

te550KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te550Grp1, repeated 1 ... variable times:

te550KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

te550Grp2, repeated 1 ... variable times:

te550KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

te550Grp3, repeated 1 ... variable times:

te550KeyGrp3instrumentGrp

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

te550Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|------------------------|
| exchangeOrderId | m | Order ID |
| alphaOrderNo | m | Order No |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| riskReduction | o | Commodity Hedging Flag |
| buyCod | m | B/S |
| ordrTyp | m | Typ |
| ordrQty | m | Size |
| limOrdrPrc | o | LimPrc |
| stopPrice | o | TrgPrc |
| execQty | o | ExecQty |
| triggered | o | Trg |
| tradingRestriction | o | Res |
| entryDate | m | Entry Date |
| entryTime | m | Entry Time |
| priorityDate | m | Priority Date |
| priorityTime | m | Priority Time |
| timeValidity | m | Exp |
| expiryDate | o | Expiry Date |
| clientRef | o | ClientRef |
| tradingCapacity | m | TC |
| MatchInstCrossId | o | SMP-ID |

clearingData1commonClearingData1

| | | |
|----------------------|---|-------------|
| clearingTakeUpMember | o | Take Up Mbr |
| ordOriginFirm | o | OrgFirm |

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

4.6.5 TE590 CLIP Trading Indication

| | |
|--------------|--|
| Description | For each market participant and for each exchange, this report lists all trading indications entered, traded and abandoned during the day resulting from the Client Liquidity Improvement Process (CLIP). This report is split per Business Unit and trader, and sorted by per Product, Instrument Type, instrument and CLIP Trading Indication ID. This report is available only for derivative markets. |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

te590

rptHdr

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

te590Grp, repeated 0 ... variable times:

te590KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te590Grp1, repeated 1 ... variable times:

te590KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

te590Grp2, repeated 1 ... variable times:

te590KeyGrp2

| | | |
|-----------|---|---------|
| user | m | User |
| sessionId | m | Session |

te590Grp3, repeated 1 ... variable times:

te590KeyGrp3instrumentGrp

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

te590Rec, repeated 1 ... variable times:

| | | |
|---------------------------|---|------------|
| tradingIndicationId | m | TradInd ID |
| time18 | m | Time |
| tradingIndicationActivity | m | Act |
| lateralityIndicator | m | Laterality |

tradeSideGrp, repeated 1 ... 2 times:

| | | |
|-------------|---|---------------|
| tradeSideId | o | Trade Side ID |
|-------------|---|---------------|

brokerGrp

| | | |
|------------------|---|-------------------|
| brokerRole | m | Broker Role |
| buyCod | m | B/S |
| clientIdentifier | o | Client Identifier |
| investIdentifier | o | Invest Identifier |
| investQualifier | o | Invest Qualifier |
| execIdentifier | o | Exec Identifier |
| execQualifier | o | Exec Qualifier |
| liqProvActivity | o | LiqProvActivity |
| tradingCapacity | o | TC |

clearingDatacommonClearingData

| | | |
|----------------------|---|-------------------|
| clearingTakeUpMember | o | Take Up Mbr |
| ordOriginFirm | o | OrgFirm |
| beneficiary | o | Beneficia |
| customerInstr | o | C |
| complianceInfo | o | Compliance Info |
| originCountryCode | o | OCC |
| flexAcctInfo | o | Flex Account Info |
| freeText1 | o | Text 1 |
| freeText2 | o | Text 2 |
| freeText3 | o | Text 3 |

legClearingGrpleg1Grp

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

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

XXXX XXXXXXXXXXXXXXXXXXXX

| Bilateral Relation | Arrangement ID | CtptyBrokerBU | CtptyBrokerUser |
|--------------------|--------------------------|---------------|-----------------|
| X | 999999999999999999999999 | XXXXXXXXX | XXXXXX |

| Agreed Side | Agreed Prc | Agreed Qty | PubSide | PubPrc | PubQty |
|-------------|-------------|------------|---------|--------|--------|
| X | 9999.99999+ | 999999999 | X | X | X |

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

| MatchStep | IncOrdInd | OpenQty | ExecQty | ExecPrc |
|------------|-----------|-----------|---------|-------------|
| 9999999999 | X | 999999999 | 999999 | 9999.99999+ |

StepExecQty

999999999

4.6.6 TE600 Eurex EnLight Maintenance

| | |
|--------------|--|
| Description | <p>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.</p> <p>For the requester following details are present:</p> <ul style="list-style-type: none"> . 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. <p>For the respondent following details are present:</p> <ul style="list-style-type: none"> . 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. <p>The listed information is split per user, product and Negotiation Event and sorted per time.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

te600

rptHdr

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

te600Grp, repeated 0 ... variable times:

te600KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te600Grp1, repeated 1 ... variable times:

te600KeyGrp1

businessUnitGrp

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

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

dealGrp, repeated 0 ... variable times:

| | | |
|--------------|---|----------------|
| dealId | m | Deal ID |
| dealReportId | o | Deal Report ID |
| dealStatus | m | Deal |

respondentGrp, repeated 0 ... 1 times:

| | | |
|------------------------|---|-----------------|
| respondentOwnerBU | m | BU Respondent |
| respondentOwnerUser | m | User Respondent |
| respondentEnteringUser | m | Entering User |

requesterGrp, repeated 0 ... 1 times:

| | | |
|--------------------------|---|----------------------------|
| requesterOwnerBU | m | Event Owning BU |
| requesterOwnerUser | m | Event Owning User |
| requesterEnteringUser | m | Entering User |
| dealTime | o | Deal Creation Time |
| dealUpdateTime | o | Deal Update Time |
| dealQuoteId | o | Quote ID |
| dealPrc | o | Price |
| dealQty | o | Quantity |
| underlyingEffectiveDelta | o | Underlying Effective Delta |
| underlyingQty | o | Underlying Quantity |
| underlyingDelta | o | Underlying Delta |
| underlyingPrice | o | Underlying Price |
| validityTime | o | Validity Time |
| requesterSide | o | Requester Side |
| respondentSide | o | Respondent Side |
| dealFreeText | o | Deal Free Text |

topOfBookGrp, 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 |
| numberOfLegs | o | Legs |

instrumentLegPriceGrp, repeated 0 ... variable times:

| | | |
|--------------------|---|----------------|
| instrumentId | m | Leg ID |
| instrumentMnemonic | o | Leg Mnemonic |
| bidPrc | o | Bid Price |
| bidQty | o | Bid Quantity |
| offerPrc | o | Offer Price |
| offerQty | o | Offer Quantity |

Bid Price Offer Price Regquote Side Fixed Quantity Fixed

9999.99999+ 9999.99999+ X X X

BU Respondent User Respondent Regquote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Negotiated Qty

XXXXXXXX XXXXXX X X X X X X

Quote ID

XXXXXXXXXXXXXXXXXXXX

BU Respondent User Respondent Entering User

XXXXXXXX XXXXXX XXXXXX

Quote Free Text Underlying Delta Underlying Price

XXXXXXXXXXXXXXXXXXXX 999.9999+ 9999.99999+

B/S Price Quantity

XXXX 9999.99999+ 999999999.9999

Deal Details

| Deal ID | Deal Report ID | Deal BU Respondent | User Respondent | Entering User | Event | Owning BU | Event | Owning User |
|----------------------|----------------------|----------------------|----------------------|----------------------|-------------|----------------------|--------|-------------|
| XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | X | XXXXXXXX | XXXXXX | XXXXXX | XXXXXXXX | XXXXXX | |
| | XXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | 9999.99999+ | 999999999.9999 | | |
| | | 999.9999+ | 999999999.9999 | 999.9999+ | 9999.9999+ | XXXXXXXXXXXXXXXXXXXX | | |
| | XXXX | XXXX | XXXXXXXXXXXXXXXXXXXX | | | | | |

TOP OF BOOK DETAILS

BBO Type Bid Price Bid Quantity Offer Price Offer Quantity

X 9999.99999+ 999999999.9999 9999.99999+ 999999999.9999

Legs

99

| Leg ID | Leg Mnemonic | Bid Price | Bid Quantity | Offer Price | Offer Quantity |
|----------------------|--|-------------|----------------|-------------|----------------|
| 99999999999999999999 | XX | 9999.99999+ | 999999999.9999 | 9999.99999+ | 999999999.9999 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 180 |

4.6.7 TE610 Eurex EnLight Best Execution Summary

| | |
|--------------|---|
| Description | <p>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.</p> <p>This report is generated for the Requester who is initiating the Negotiation Events.</p> <p>The listed information is split per user, product.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

te610

rptHdr

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

te610Grp, repeated 0 ... variable times:

te610KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te610Grp1, repeated 1 ... variable times:

te610KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

te610Grp2, repeated 1 ... variable times:

te610KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

te610Grp3, repeated 1 ... variable times:

te610KeyGrp3

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

| | | |
|--|---|---------------------------------|
| <u>iBBOGrp</u> , repeated 0 ... 1 times: | | |
| bidPrc | o | BidPrc |
| bidQty | o | BidQty |
| offerPrc | o | Offer Price |
| offerQty | o | Offer Quantity |
| <u>te610UnderlyingLegGrp</u> , repeated 0 ... 1 times: | | |
| product | o | Und Prod |
| instrumentId | o | Und Leg ID |
| instrumentMnemonic | o | Und Leg Mnemonic |
| buyCod | o | B/S |
| ratio | o | Ratio |
| <u>iBBOGrp</u> , repeated 0 ... 1 times: | | |
| bidPrc | o | BidPrc |
| bidQty | o | BidQty |
| offerPrc | o | Offer Price |
| offerQty | o | Offer Quantity |
| refPrc | o | Reference Price |
| refPrcTyp | o | Reference Price Type |
| deltaExch | o | Delta Exchange |
| underlyingDelta | o | Underlying Delta |
| underlyingEffectiveDelta | o | Underlying Effective Delta |
| underlyingQty | o | Underlying Quantity |
| underlyingPrice | o | Underlying Price |
| eventOpenQty | o | Negotiation Event Open Quantity |
| <u>respondentQuoteGrp</u> , repeated 0 ... 50 times: | | |
| <u>respondentGrp</u> , repeated 0 ... variable times: | | |
| respondentOwnerBU | m | BU Respondent |
| respondentOwnerUser | m | User Respondent |
| respondentEnteringUser | m | Entering User |
| showQty | o | Show Quantity |
| showSide | o | Show Side |
| updateTime | o | Update Time |
| quoteId | m | Quote ID |
| underlyingDelta | o | Underlying Delta |
| underlyingPrice | o | Underlying Price |
| <u>quoteSideGrp</u> , repeated 0 ... 2 times: | | |
| buyCod | o | B/S |
| prc | o | Price |
| qty | o | Quantity |

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XX 999999

Trader

XXXXXX

Product

XXXXXXXXXXXX

Deal ID

XXXXXXXXXXXXXXXXXXXX

| Item | Deal Creation Time | Deal Update Time | Deal Status | Negotiation Event ID | Instrument ID |
|--------|----------------------|----------------------|-------------|----------------------|----------------------|
| | Instrument Mnemonic | | InstType | SubType | |
| 999999 | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | X | XXXXXXXXXXXXXXXXXXXX | 99999999999999999999 |
| | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXX | XXXXXX | XXXXXX |

Respondents Quoting

999999

Event Owning BU Event Owning User Entering User

XXXXXXXX XXXXXX XXXXXX

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

| BBO Type | BidPrc | BidQty | Offer Price | Offer Quantity |
|--------------|-------------|-----------|-------------|----------------|
| XXXXXXXXXXXX | 9999.99999+ | 999999999 | 9999.99999+ | 999999999 |

Number of Legs

99

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 186 |

4.6.8 TE810 T7 Daily Trade Confirmation

| | |
|--------------|---|
| Description | <p>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.</p> <p>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.</p> <p>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.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

te810

rptHdr

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

te810Grp, repeated 0 ... variable times:

te810KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te810Grp1, repeated 1 ... variable times:

te810KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

te810Grp2, repeated 1 ... variable times:

te810KeyGrp2

user m Trader

te810Grp3, repeated 1 ... variable times:

te810KeyGrp3

product m Product

te810Grp4, repeated 1 ... variable times:

te810KeyGrp4

instrumentGrp

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

te810Rec, repeated 1 ... variable times:

time18 m Time
 tradeType m Type
 matchEvent o Event
 matchStep m Step
 matchDeal m Deal
 parentDeal o Parent Deal
 dealItem m Item
 priceDecomposition o Price Decompose
 exchangeOrderId o Order ID
 alphaOrderNo o Order No
 sideLiquidityInd o Side Liquidity Indicator
 buyCod m B/S
 opnClsCod m O/C
 ordrPrtFilCod o P/F
 execQty m Quantity
 execPrc m Trade Prc
 clearingQty o Clearing Qty
 clearingPrc o Clearing Prc
 instrumentType o StraType
 instrumentId o Strategy Id
 instrumentMnemonic o Strategy Mnemonic
 ordrTyp o Typ

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

| | | |
|------------------------|---|-----------------------------|
| sumProdTotSellOrdr | m | Product Sell On-Exch Trades |
| sumProdTotCntrSell | m | |
| sumProdTotClgSell | o | Clg Sell |
| <u>tesProdStatsGrp</u> | | |
| sumProdTESTotBuy | m | Product Buy TES Trades |
| sumProdTESVolBuy | m | |
| sumProdTESClgBuy | o | Clg Buy |
| sumProdTESTotSell | m | Product Sell TES Trades |
| sumProdTESVolSell | m | |
| sumProdTESClgSell | o | Clg Sell |

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier

XX 999999

Trader

XXXXXXXX

Product

XXXXXXXXXXXX

| Product | InstType | Instrument Id | Instrument Mnemonic | isinCod | wknNo |
|---------|----------|-----------------|---------------------|---------|-------|
| | | Instrument Name | TC | | |

XXXXXXXXXXXX XXXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX

| Time | Type | Event | Step | Deal | Parent Deal | Item | Price Decompose | Order ID |
|------|------|----------------------|--------------------------|---------------------|--------------|-------------------------------|-----------------|---------------------------|
| | | Order No | Side Liquidity Indicator | B/S | O/C P/F | Quantity | Trade Prc | Clearing Qty Clearing Prc |
| | | StraType | Strategy Id | Strategy Mnemonic | | | Typ TES | LimPrc Exp Res CLMbr |
| | | Customer | UsrOrdNbr | Text | TradingVenue | TransactionIdentificationCode | | |
| | | Liquidity Provision | Activity risk | Reduction Client ID | | Execution Qualifier | Execution ID | |
| | | Investment Qualifier | Investment ID | | basket ID | Account Account Name | | |

XXXXXXXXXXXXXXXXXXXX XXXX 999999999 999999999 999999999 999999999 999999999 XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXX XXXXXXXX XXXX X X 99999999.9999 9999.9999+ 99999999.9999 +9999.99999
XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXX 9999.9999+ XXX XXX XXXXX
XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXX
X XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX
XXXXX XXXXXXXXXXXXXXXXXXXXXXX 999999999999999999 XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Total On-Exch Buy Trades 999,999,999 999,999,999.9999

Clg Buy 999,999,999.9999

Total On-Exch Sell Trades 999,999,999 999,999,999.9999

Clg Sell 999,999,999.9999

Total Buy TES Trades 999,999,999 999,999,999.9999

Clg Buy 999,999,999.9999

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

4.6.9 TE812 Daily Prevented Self-Matches

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

XML Report Structure

M/O Text Report Heading

te812

rptHdr

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

te812Grp, repeated 0 ... variable times:

te812KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

te812Grp1, repeated 1 ... variable times:

te812KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

te812Grp2, repeated 1 ... variable times:

te812KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

te812Grp3, repeated 1 ... variable times:

te812KeyGrp3

| | | |
|---------|---|---------|
| product | m | Product |
|---------|---|---------|

te812Grp4, repeated 1 ... variable times:te812KeyGrp4instrumentGrp

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

te812Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|---|
| time18 | m | Time |
| tradeType | m | Type |
| exchangeOrderId | m | Order ID |
| alphaOrderNo | m | Order No |
| MatchInstCrossId | m | SMP-ID |
| buyCod | m | B/S |
| smpDeletedQty | m | Smp Deleted Qty |
| deletedQty | m | Deleted Qty |
| execPrc | m | Trade Prc |
| ordrTyp | m | Typ |
| limOrdrPrc | o | LimPrc |
| timeValidity | o | Exp |
| tradingRestriction | o | Res |
| membClgIdCod | o | CIMbr |
| cust | o | Customer |
| usrOrdrNum | o | UsrOrdrNmbr |
| text | o | Text |
| tradingCapacity | o | TC |
| sumTotBuyOrdr | m | Total Buy Prevented Self-Matches |
| sumTotCntrBuy | m | |
| sumTotSellOrdr | m | Total Sell Prevented Self-Matches |
| sumTotCntrSell | m | |
| sumProdTotBuyOrdr | m | Product Total Buy Prevented Self-Matches |
| sumProdTotCntrBuy | m | |
| sumProdTotSellOrdr | m | Product Total Sell Prevented Self-Matches |
| sumProdTotCntrSell | m | |

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trader

XXXXXXXX

Product

XXXXXXXXXXXX

| Product | InstType | Instrument Id | Instrument Mnemonic | isinCod | wknNo |
|--------------|----------|----------------------|--------------------------------------|--------------|------------|
| XXXXXXXXXXXX | XXXXXXXX | 99999999999999999999 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXX | XXXXXXXXXX |

| Time | Type | Order ID | Order No | SMP-ID | B/S | Smp Deleted Qty | Deleted Qty | Trade Prc | Typ | LimPrc |
|------------------|---------|----------------------|--------------|--------------|--------------|-----------------|----------------|-------------|-----|-------------|
| | Exp Res | ClMbr Customer | UsrOrdNubr | Text | | | | | | |
| XXXXXXXXXXXXXXXX | XXXX | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXX | 9999999999 | XXXX | 999999999.9999 | 999999999.9999 | 9999.99999+ | XXX | 9999.99999+ |
| | XXX | XXX | XXXX | XXXXXXXXXXXX | XXXXXXXXXXXX | XXXXXXXXXXXX | XX | | | |

Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

Product Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Product Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 195 |

4.6.10 TE910 T7 Daily Trade Activity

| | |
|--------------|--|
| Description | <p>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.</p> <p>Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Trade Time.</p> <p>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.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |
| CRE Area | Public. |

XML Report Structure

M/O Text Report Heading

te910

rptHdr

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

te910Grp, repeated 0 ... variable times:

te910KeyGrp

| | | |
|---------|---|---------|
| product | m | Product |
|---------|---|---------|

te910Grp1, repeated 1 ... variable times:

te910KeyGrp1

| | | |
|-----------|---|-----------|
| time18 | m | Time |
| tradeType | m | Type |
| matchStep | m | MatchStep |

te910Rec, repeated 1 ... variable times:

instrumentGrp

| | | |
|----------------|---|----------|
| product | m | Product |
| instrumentType | m | InstType |

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

4.6.11 TE930 T7 Daily Trade Statistics

| | |
|--------------|--|
| Description | This report provides the daily information for T7 trades executed on the simple instrument level, included flexible instruments. The daily prices and trade volumes are listed for all options and futures series and summarised on the product level. This report is similar to the report TD930, that is based on clearing positions. In contrast, the report TE930 is based on the deal information directly obtained from T7. For Variance Futures and Total Return Futures, the report TE930 is based only on trading notations. This report is available only for derivative markets. |
| Frequency | Daily. |
| Availability | This report is available for all members. |
| CRE Area | Public. |

XML Report Structure

M/O Text Report Heading

te930

rptHdr

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

te930Grp, repeated 0 ... variable times:

te930KeyGrp

| | | |
|---------------|---|---------------|
| product | m | Product |
| undrPrvClsPrc | o | PreviousClose |
| undrLstClsPrc | o | UnderClose |

te930Grp1, repeated 1 ... variable times:

te930KeyGrp1

| | | |
|-------------|---|----|
| cntrClasCod | o | CP |
|-------------|---|----|

te930Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|---------------------|
| instrumentId | m | Instrument Id |
| instrumentMnemonic | o | Instrument Mnemonic |
| lstSetlmtPrc_1 | o | LstSetlPrc |
| opnPrc | o | OpnPrc |
| dlyHghPrcSignd | o | DlyHghPrcSignd |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 200 |

4.7 TL Usage Fees

4.7.1 TL001 System Transaction Overview

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

XML Report Structure

M/O Text Report Heading

tl001

rptHdr

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

tl001Grp, repeated 0 ... variable times:

tl001KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tl001Grp1, repeated 1 ... variable times:

tl001KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tl001Grp2, repeated 1 ... variable times:

tl001KeyGrp2

| | | |
|------------|---|----------|
| currTypCod | m | Currency |
|------------|---|----------|

tl001Rec, repeated 1 ... variable times:

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

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999

```

```

Currency
-----
XXX

```

```

MARKET  T A NUMBER  NUMBER          SYNCHRONOUS TRANSACTION FEES  CURRENT  MONTH
GROUP  T  OF TA    OF TR    LIMIT  FLOOR  RATIO  P.RATIO  0-50%  50-100%  100%-  DAY AMOUNT  TO DATE
-----
XXXXXXXX X X 9999999999 9999999999 9999999999 9999999999 9999999999 9999999999 99999999.99 99999999.99 99999999.99 9999999999.99 9999999999.99
-----
TOTAL PER DAY          99999999.99 99999999.99 99999999.99 9999999999.99 9999999999.99

```

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 202 |

4.8 TR Trading Regulatory

4.8.1 TR100 Order to Trade Ratio Report

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

XML Report Structure

M/O Text Report Heading

tr100

rptHdr

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

tr100Grp, repeated 0 ... variable times:

tr100KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr100Rec1, repeated 1 ... variable times:

| | | |
|------------|---|---|
| totTrdDays | m | Total trading days in the current month |
| mtdDays | m | Trading Days (Month-to-Date) |

tr100Grp1, repeated 1 ... variable times:

tr100KeyGrp1

| | | |
|---------|---|---------|
| product | m | Product |
|---------|---|---------|

tr100Rec2, repeated 1 ... variable times:

| | | |
|------------|---|-------------|
| trDay | m | TRADING DAY |
| mmPrgrmCod | o | MM PROGRAM |

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

4.8.2 TR101 MiFID II OTR Report

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

XML Report Structure

M/O Text Report Heading

tr101

rptHdr

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

tr101Grp

tr101KeyGrp

leadParticipantGrp

| | | |
|-----------------|---|---------------------------------|
| leadParticipant | m | Lead Participant Firm |
| leadPartLngName | m | Lead Participant Firm Long Name |

tr101Grp1, repeated 1 ... variable times:

tr101KeyGrp1

| | | |
|------------|---|-----------------|
| isinCod | m | IsinCod |
| instNam | o | Instrument Name |
| otrMktGrp | m | OTRMktGrp |
| firmOtrVol | m | firmOTRVol |
| firmOtrNo | m | firmOTRNo |

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

4.8.3 TR102 Excessive System Usage Report

| | |
|--------------|---|
| Description | <p>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.</p> <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tr102

rptHdr

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

tr102Grp, repeated 0 ... variable times:

tr102KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr102ProdGrp, repeated 1 ... variable times:

tr102KeyGrp1

| | | |
|---------|---|---------|
| product | m | Product |
|---------|---|---------|

tr102ProdRec1, repeated 1 ... variable times:

| | | |
|------------|---|---------------|
| trDay | m | TRADING DAY |
| tradVolume | m | TRADED VOLUME |

tr102ProdRec2, repeated 1 ... variable times:

| | | |
|-------|---|-------------|
| trDay | m | TRADING DAY |
|-------|---|-------------|

4.8.4 TR160 Identifier Mapping Error

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

XML Report Structure

M/O Text Report Heading

tr160

rptHdr

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

tr160Grp, repeated 0 ... variable times:

tr160KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr160Grp1, repeated 1 ... variable times:

tr160KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tr160Rec, repeated 0 ... variable times:

| | | |
|-----------------|---|-----------|
| exchangeOrderId | m | Order ID |
| typOrig | m | Origin |
| shortCodeId | m | ShortCode |
| errDescription | m | Error |

- uploadFile o File
- rowNumber o Row
- tsField o Field

Text Report Structure

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

```
BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999
```

```
Order ID      Origin      ShortCode      Error          File          Row
      Field
-----
XXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999999999
XXXXXXXXXXXXXXXXXXXX
```

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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4.8.5 TR161 Identifier Mapping Status

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

XML Report Structure

M/O Text Report Heading

tr161

rptHdr

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

tr161Grp, repeated 0 ... variable times:

tr161KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr161Grp1, repeated 1 ... variable times:

tr161KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tr161Rec, repeated 0 ... variable times:

| | | |
|--------------|---|--------------|
| dateUploaded | m | DateUploaded |
| shortCodeId | m | ShortCode ID |
| longValue | m | Long Value |
| classRule | m | ClassRule |
| validFrom | m | ValidFrom |

4.8.6 TR162 Algo HFT Error

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

XML Report Structure

M/O Text Report Heading

tr162

rptHdr

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

tr162Grp, repeated 0 ... variable times:

tr162KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr162Grp1, repeated 1 ... variable times:

tr162KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tr162Rec, repeated 1 ... variable times:

| | | |
|----------------|---|--------------|
| dateUploaded | m | DateUploaded |
| algoId | m | AlgoID |
| errDescription | m | Error |
| uploadFile | o | File |

- o rowNumber Row
- o tsField Field

Text Report Structure

Participant Participant Long Name

XXXXX XXX

BU BU Long Name BU Identifier

XXXXXXXXX XXX 999999

DateUploaded AlgoID Error File Row Field

31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XX XXX 9999999999999999 XXXXXXXXXXXXXXXXXXXXXXX

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
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4.8.7 TR163 Algo HFT Status

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

XML Report Structure

M/O Text Report Heading

tr163

rptHdr

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

tr163Grp, repeated 0 ... variable times:

tr163KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr163Grp1, repeated 1 ... variable times:

tr163KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tr163Rec, repeated 1 ... variable times:

| | | |
|---------------|---|---------------|
| dateUploaded | m | DateUploaded |
| validFrom | m | ValidForm |
| algoId | m | AlgoID |
| responsibleId | m | ResponsibleId |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Descriptions | Page 218 |

4.8.8 TR901 MiFID II Message Rate Report

| | |
|--------------|---|
| Description | <p>This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only. No report selection is available for this report.</p> <p>This report is sorted by:</p> <ul style="list-style-type: none"> Investment firm ISIN Member / Business Unit <p>This report is created for one member per investment firm, covering all members of this investment firm.</p> <p>This report is available only for cash markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tr901

rptHdr

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

tr901Grp, repeated 0 ... variable times:

tr901KeyGrp

leadParticipantGrp

| | | |
|-----------------|---|---------------------------------|
| leadParticipant | m | Lead Participant Firm |
| leadPartLngName | m | Lead Participant Firm Long Name |
| transMonth | m | ReportMonth |
| transStartMonth | m | ReportStartMonth |

| | | |
|--------------------|---|--------------------|
| ratioMarketDate | m | RatioMarketDate |
| ratioMarketMtd | m | RatioMarketMTD |
| ratioMarket12M | m | RatioMarket12M |
| maxRatioMarketDate | m | MaxRatioMarketDate |
| maxRatioMarketMtd | m | MaxRatioMarketMTD |
| maxRatioMarket12M | m | MaxRatioMarket12M |

tr901Grp1, repeated 1 ... variable times:

tr901KeyGrp1

| | | |
|------------------------|---|------------------------|
| isinCod | m | IsinCod |
| instNam | o | Instrument Name |
| ratioSingleDate | m | RatioSingleDate |
| ratioSingleMtd | m | RatioSingleMTD |
| ratioSingle12M | m | RatioSingle12M |
| noTransactionsDateIsin | m | NoTransactionsDateIsin |
| noTransactionsMtdIsin | m | NoTransactionsMTDIsin |
| transactions12MIsin | m | Transactions12MIsin |
| noSecDate | m | NoSecDate |
| noSecMtd | m | NoSecMTD |
| tradingSec12M | m | TradingSec12M |

tr901Grp2, repeated 1 ... variable times:

tr901KeyGrp2

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr901Grp3, repeated 1 ... variable times:

tr901KeyGrp3

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tr901Rec, repeated 1 ... variable times:

| | | |
|--------------------|---|--------------------|
| noTransactionsDate | m | NoTransactionsDate |
| noTransactionsMtd | m | NoTransactionsMTD |
| transactions12M | m | Transactions12M |

Text Report Structure

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

```
IsinCod      Instrument Name      RatioSingleDate RatioSingleMTD RatioSingle12M NoTransactionsDateIsin
NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M Participant
Participant Long Name
-----
XXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   9999.99   9999.99   9999.99   9999999999
          9999999999          99999999999 999999 9999999 99999999 XXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
BU      BU Long Name      BU Identifier
-----
XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   999999
```

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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4.8.9 TR902 Daily Order and Quote Transactions

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

XML Report Structure

M/O Text Report Heading

tr902

rptHdr

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

tr902Grp, repeated 0 ... variable times:

tr902KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tr902Grp1, repeated 1 ... variable times:

tr902KeyGrp1

businessUnitGrp

| | | |
|-----------------|---|------------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| transMonth | m | ReportMonth |
| transStartMonth | m | ReportStartMonth |
| ratioMarketDate | m | RatioMarketDate |
| ratioMarketMtd | m | RatioMarketMTD |
| ratioMarket12M | m | RatioMarket12M |

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

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Product
-----
XXXXXXXXXXXX

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

```

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

| | |
|--------------|---|
| Description | <p>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.</p> <p>Reports are split per Business Unit and Product and sorted by Time and mmp Activity.</p> <p>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:</p> <ul style="list-style-type: none"> - one with the mmp limits and the quote inactivation status, - one with the corresponding mmp counters which are reset when quotes are reactivated. <p>This report is available only for derivative markets.</p> |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tt132

rptHdr

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

tt132Grp, repeated 0 ... variable times:

tt132KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tt132Grp1, repeated 1 ... variable times:

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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| XML Report Descriptions | Page 225 |

4.9.2 TT133 Trading Risk Events

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

XML Report Structure

M/O Text Report Heading

tt133

rptHdr

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

tt133Grp, repeated 0 ... variable times:

tt133KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tt133Grp1, repeated 1 ... variable times:

tt133KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tt133Grp2, repeated 1 ... variable times:

tt133KeyGrp2

| | | |
|------|---|--------|
| user | m | Trader |
|------|---|--------|

tt133Rec, repeated 1 ... variable times:

| | | |
|------------|---|-------------|
| audtEntId | m | Entered by |
| audtApprId | m | Approved by |

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

Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999

```

```

Trader
-----
XXXXXX

```

```

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

```

| | |
|-----------------------------|---------------|
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4.9.3 TT135 Risk Event Report

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

XML Report Structure

M/O Text Report Heading

tt135

rptHdr

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

tt135Grp, repeated 0 ... variable times:

tt135KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tt135Grp1, repeated 1 ... variable times:

tt135KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |
| membClgIdCod | m | CIMbr |

tt135Rec, repeated 1 ... variable times:

| | | |
|---------|---|---------|
| trnTim | m | Trn Tim |
| actnCod | m | Action |

| | |
|-----------------------------|---------------|
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Text Report Structure

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier ClMbr
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999 XXXXX

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

```

4.9.4 TT136 Pre-trade Risk Control

| | |
|--------------|---|
| Description | This report lists per Business Unit all Pre-Trade Risk (PTR) limits at the start of the day and all corresponding maintenance activities during the day. This report is available only for derivative markets. |
| Frequency | Daily. |
| Availability | This report is available for all members. |

XML Report Structure

M/O Text Report Heading

tt136

rptHdr

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

tt136Grp, repeated 0 ... variable times:

tt136KeyGrp

participantGrp

| | | |
|-------------|---|-----------------------|
| participant | m | Participant |
| partLngName | m | Participant Long Name |

tt136Grp1, repeated 1 ... variable times:

tt136KeyGrp1

businessUnitGrp

| | | |
|----------------|---|---------------|
| businessUnit | m | BU |
| busUntLngName | m | BU Long Name |
| businessUnitId | m | BU Identifier |

tt136Grp2, repeated 1 ... variable times:

tt136KeyGrp2

| | | |
|---------|---|---------|
| product | m | Product |
|---------|---|---------|

tt136Grp3, repeated 1 ... variable times:

tt136KeyGrp3

| | | |
|--------------|---|------------|
| ptrScope | m | Scope |
| ptrLimitType | m | Limit Type |
| ptrUserGroup | o | User Group |

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. <i>Table 5.1</i> describes common formats for tags. |

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

Table 5.1 - Tag Formats

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

| | |
|---|---------------|
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| | |
|---------------------|---|
| Decodes | The decoded literals belonging to the valid values constants as used in the generic text reports. |
| Descriptions | A short description of the value's functional meaning. |
| Where used | A reference to the XML reports which contain this tag in their structure. |

| | |
|-----------------------------|---------------|
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6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

| | |
|-------------|---|
| Description | This field contains the account group code, which gives the type and the sub type of trading account in which the transaction is executed. |
| Format | alphanumeric 2 |
| Where used: | RD135 Trade Enrichment Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation |

6.2 accountName

| | |
|-------------|---|
| Description | This field contains the descriptive name of the account defined by the account owner. |
| Format | alphanumeric 32 |
| Where used: | RD135 Trade Enrichment Rule Status TE810 T7 Daily Trade Confirmation |

6.3 accrIntAmount

| | |
|-------------|--|
| Description | This field contains the accrued interest amount for bond trades. |
| Format | numeric signed 12, 2 |
| Where used: | TC810 T7 Daily Trade Confirmation |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.4 **accrIntDay**

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

Format numeric signed 4

Where used: TC810 T7 Daily Trade Confirmation

6.5 **accruedDistribution**

Description This field represents the Accrued Distribution amount of the previous business day incremented by the Daily Distribution amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.6 **accruedFunding**

Description This field represents the Accrued Funding amount of the previous business day incremented by the Daily Funding amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.7 **acctTypGrp**

Description This field contains the account type, which is the member's account (position/ transaction account) in which the transaction is executed.

Format alphanumeric 2

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

Where used:

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

6.8 accumQty

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

Format numeric 13, 4

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

6.9 accumTim

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

Format TimeFormat

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

6.10 action

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

Format alphanumeric 40

Where used: TT133 Trading Risk Events

6.11 activationType

Description This field contains the activation type.

Format alphanumeric 6

| | |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------|
| 0 | INACTI | Quotes are inactivated |
| 1 | ACTIVE | Quotes are activated |

Where used: TT132 Market Maker Protection

6.12 activity

Description This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.13 actnCod

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | S | Stop |
| 2 | R | Release |

Where used: TT135 Risk Event Report

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.14 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.15 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

6.16 aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------------------|
| B | Buy | Incoming order was a Buy order |
| S | Sell | Incoming order was a Sell order |

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

6.17 agreedClientSide

Description This field contains the buy code, which indicates the agreed client side of a CLIP trading indication.

| | |
|-----------------------------|---------------|
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Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| B | BUY | Buy side |
| S | SELL | Sell side |

Where used: TE590 CLIP Trading Indication

6.18 **agreedPrice**

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

6.19 **agreedQuantity**

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

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.20 **algoId**

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

Format alphanumeric 20

Where used: TR162 Algo HFT Error
TR163 Algo HFT Status

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.21 alphaOrderNo

| | |
|-------------|---|
| Description | This field indicates the unique order ID stamped at the exchange or the order identification number assigned to an order by the Eurex classic exchange, in alphanumeric format. |
| Format | alphanumeric 12 |
| Where used: | TE540 Daily Order Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches |

6.22 annualisationFactor

| | |
|-------------|---|
| Description | This field indicates the annualisation factor, i.e. the average number of trading days during one year. |
| Format | numeric 3 |
| Where used: | TA114 Variance Futures Parameter TA115 Total Return Futures Parameters |

6.23 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 |

6.24 armvm

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

6.25 arrangementId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.26 askPrc

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication

6.27 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.28 **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 |

6.29 **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 |

6.30 **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 |

6.31 **audtValAfter**

| | |
|-------------|---|
| Description | This field indicates the Audit Trail Data After change. |
| Format | alphanumeric 32 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.32 **audtValBefore**

Description This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

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

6.33 **baseCnt**

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.34 **baseVol**

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

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.35 basketId

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

Format numeric 20

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

6.36 bboType

Description This field contains the type of BBO.

On-Book - This group shows the on-book BBO i.e level 1 prices.

AggregatedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.

ImpliedOnBook - This group shows the Implied on-book prices based on top of leg book.

AggregatedImpliedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.

Format alphanumeric 1

Valid Values

Decodes

Descriptions

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

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

6.37 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.

| | |
|-----------------------------|---------------|
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Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication

6.38 **bestExecution**

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 0 | FALSE | The order was not entered as BEST Order |
| 1 | TRUE | The order was entered as BEST Order |

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.39 **bidPrc**

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

Format numeric signed 9, 5

Where used: TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.40 **bidQty**

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Format numeric 13, 4

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

6.41 bilateralRelation

Description This field indicates the relation between the client broker and the proprietary broker of a bilateral CLIP trading indication.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 2 | SAME-BU | The client broker and the proprietary broker belong to the same business unit |
| 3 | DIFF-BU | The client broker and the proprietary broker do not belong to the same business unit |

Where used: TE590 CLIP Trading Indication

6.42 brokerRole

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 1 | CLIENT | The trader is the client broker of a CLIP trading indication |
| 2 | PROPRIETARY | The trader is the proprietary broker of a CLIP trading indication |

Where used: TE590 CLIP Trading Indication

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.43 businessDay

| | |
|-------------|---|
| Description | This field contains current business day. |
| Format | alphanumeric 10 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.44 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 |

6.45 businessUnit

| | |
|-------------|--|
| Description | This field indicates the business unit. |
| Format | alphanumeric 8 |
| Where used: | CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status |

| | |
|-----------------------------|---------------|
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RD140 Pre-trade Limits Maintenance - Trading Participant
 RD145 Pre-trade Limits Status - Trading Participant
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL001 System Transaction Overview
 TR101 MiFID II OTR Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.46 businessUnitId

| | |
|-------------|--|
| Description | This field indicates numeric identifier of the business unit. |
| Format | numeric 6 |
| Where used: | CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement RD110 User Profile Maintenance RD115 User Profile Status |

RD120 User Transaction Size Limit Maintenance
 RD125 User Transaction Size Limit Status
 RD130 Trade Enrichment Rule Maintenance
 RD135 Trade Enrichment Rule Status
 RD140 Pre-trade Limits Maintenance - Trading Participant
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL001 System Transaction Overview
 TR101 MiFID II OTR Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.47 busUntLngName

Description This field indicates long name of the business unit.

Format alphanumeric 40

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement
 RD110 User Profile Maintenance
 RD115 User Profile Status
 RD120 User Transaction Size Limit Maintenance
 RD125 User Transaction Size Limit Status
 RD130 Trade Enrichment Rule Maintenance
 RD135 Trade Enrichment Rule Status
 RD140 Pre-trade Limits Maintenance - Trading Participant
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL001 System Transaction Overview
 TR101 MiFID II OTR Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.48 buyCod

| | |
|-------------|---|
| Description | This field contains the buy code, which indicates whether the transaction is a buy or sell of a contract. |
| Format | alphanumeric 1 |

| | |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------|
| B | Buy | |
| S | Sell | |
| P | Payr | (Derivatives specific) |
| R | Recr | (Derivatives specific) |

Where used:

- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

6.49 buyLimit

Description This field contains the buy limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.50 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

| | |
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Where used: TE545 Daily TES Maintenance

6.51 category

Description This field contains the user category.

Format alphanumeric 28

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|----------------------------|----------------|---------------------|
| Algorithmic Trading Engine | | |
| Electronic Eye | | |
| Order Routing System | | |
| Quote Machine | | |
| Trader Development Program | | |
| Trading Engine | | |

Where used: RD115 User Profile Status

6.52 classifViolation

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

Format alphanumeric 9

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | n.a. | |
| 1 | Accidental | |
| 2 | Systematic | |

Where used: TR102 Excessive System Usage Report

6.53 classRule

Description States type of the long value.

| | |
|-----------------------------|---------------|
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Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| N | N | National ID |
| L | L | LEI |
| | EMPTY | Indicates that the long value has to be 'AGGR' |

Where used: TR161 Identifier Mapping Status

6.54 clearingParticipant

Description Clearing Member of the exchange that has a specific Clearing Business Unit which receives trade information for the trades of all own trading business units as well as for the trades of the trading business units of related Non-Clearing Members.

Format alphanumeric 5

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

6.55 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

6.56 clearingPriceOffset

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

Format numeric 12, 6

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Where used: TA114 Variance Futures Parameter

6.57 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

6.58 clearingTakeUpMember

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

Format alphanumeric 5

Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication

6.59 clientIdentifier

Description This field contains the Code used to identify the client of an order for agent account of the member or participant of the trading venue.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance

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

6.60 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

6.61 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

6.62 cntrClasCod

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| C | Call | |
| P | Put | |

| | |
|-----------------------------|---------------|
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Where used: TA113 Complex and Flexible Instrument Definition
TA116 Decay Split Table
TE930 T7 Daily Trade Statistics

6.63 **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

6.64 **cntrVersNo**

Description This field indicates the contract version number. This field is valid for options only. The version number of the contract is increased by 1 for each capital adjustment on the product.

Format numeric 1

Where used: TA113 Complex and Flexible Instrument Definition
TA116 Decay Split Table

6.65 **complianceInfo**

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

Format alphanumeric 20

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

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6.66 contractMonth

| | |
|-------------|--|
| Description | This field indicates the contract month of the instrument. |
| Format | numeric 2 |
| Where used: | TA116 Decay Split Table |

6.67 contractYear

| | |
|-------------|---|
| Description | This field indicates the contract year of the instrument. |
| Format | numeric 4 |
| Where used: | TA116 Decay Split Table |

6.68 cooperationPartner

| | | |
|---------------------|---|---------------------------------|
| Description | This field denotes the MIC code for the market associated with the external cooperation partner | |
| Format | alphanumeric 4 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| XKFE | | Korea Exchange (Futures Market) |
| XTAF | | Taiwan Futures Exchange |
| Where used: | RD135 Trade Enrichment Rule Status | |

6.69 counterpartyBrokerBU

| | |
|-------------|---|
| Description | This field contains the Business Unit for the counterparty broker of a CLIP trading indication. |
| Format | alphanumeric 8 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: TE590 CLIP Trading Indication

6.70 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

6.71 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

6.72 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

6.73 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.

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Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.74 couponVarRef

Description This field contains the textual specification for the reference rate, which is used as the variable rate for the swap. It is applicable for EFS transactions only.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.75 covReq

Description This field contains coverage requirement, which is the percentage of trading period required to be covered by good quotes for a member registered under advanced or permanent market maker program.

Format numeric 5

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

6.76 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

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

6.77 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.78 Crossed

Description This flag indicates whether an order was partially or fully deleted due to self-match prevention.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--------------------------|
| Y | | SMP action took place |
| N | | No SMP action took place |

Where used: TE540 Daily Order Maintenance

6.79 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

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| T7 Release 7.0 | |
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6.80 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.81 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.82 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.83 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

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| T7 Release 7.0 | |
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6.84 currSetlmtPrc_1

| | |
|-------------|---|
| Description | This field contains the current settlement price of a contract. |
| Format | numeric 9, 5 |
| Where used: | TE930 T7 Daily Trade Statistics |

6.85 currTypCod

| | |
|-------------|---|
| Description | This field indicates the currency in which transactions will be settled. The currency code is based on the ISO standard. |
| Format | alphanumeric 3 |
| Where used: | CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB080 Monthly Fee and Rebate Statement TC540 Daily Order Maintenance TC550 Open Order Detail TD930 Daily Trade Statistics TE545 Daily TES Maintenance TL001 System Transaction Overview |

6.86 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 |

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| T7 Release 7.0 | |
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6.87 customerInstr

Description This field refers to the rate identifier defined by the Futures Industry Association (FIA) and contains information about the way how the order has been entered in the system. It may be used by the clearing applications to charge the corresponding fees.

Format alphanumeric 1

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE590 CLIP Trading Indication

6.88 customUnderlyingPrice

Description This field represents the Custom Underlying Price, which is used in the trading to clearing trade price conversion of TAM trades for Total Return Futures.

Format numeric signed 12, 8

Where used: TE545 Daily TES Maintenance

6.89 dailyDistribution

Description This field represents the Distribution amount calculated for the day from the Distribution Index difference between the business day and the previous business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.90 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.

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.91 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

6.92 dayCutLim

Description This field contain the day cut off limit.

Format numeric 10

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

6.93 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

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| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.94 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

6.95 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

6.96 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

6.97 dCutLim

Description This field contains the daily cut limit, which is the maximum number of quote requests used for calculating the daily violation percentage.

Format numeric 10

| | |
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| T7 Release 7.0 | |
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Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance

6.98 dealFreeText

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

Format alphanumeric 20

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

6.99 dealId

Description This field contains the Deal ID generated by the Selective RFQ service (unique per business day).

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.100 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

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| T7 Release 7.0 | |
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6.101 dealPrc

| | |
|-------------|--|
| Description | This field contains the price of the Deal generated in the context of Selective RFQ service. |
| Format | numeric signed 9, 5 |
| Where used: | TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary |

6.102 dealQty

| | |
|-------------|---|
| Description | This field contains the quantity of the Deal generated in the context of Selective RFQ service. |
| Format | numeric 13, 4 |
| Where used: | TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary |

6.103 dealQuoteId

| | |
|-------------|--|
| Description | This field contains the Quote ID of the Quote which is part of the Deal generated in the context of the Selective RFQ service. |
| Format | alphanumeric 20 |
| Where used: | TE600 Eurex EnLight Maintenance |

6.104 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 |

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|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: TE600 Eurex EnLight Maintenance

6.105 dealStatus

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

Format alphanumeric 1

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

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

6.106 dealTime

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

Format TimeFormat18

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

6.107 dealUpdateTime

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

Format TimeFormat18

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

6.108 **decaySplit**

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

Format numeric 2

Where used: TA116 Decay Split Table

6.109 **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

6.110 **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

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6.111 delProtected

Description This field contains the information whether a user is protected from deletion by the business unit service administrator.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 0 | F | False - is not protected from deletion |
| 1 | T | True - is protected from deletion |

Where used: RD115 User Profile Status

6.112 deltaExch

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | FALSE | |
| 1 | TRUE | |

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

6.113 disableMember

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

Format alphanumeric 8

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 1 | DISABLED | Member has been set to disabled by the clearing member. |

| | |
|-----------------------------|---------------|
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Where used: TT136 Pre-trade Risk Control

6.114 discFactor

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

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.115 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.116 distributionIndex

Description This field represent the Distribution Index entered for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.117 dlyHghPrc

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

Format numeric 9, 5

| | |
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| T7 Release 7.0 | |
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Where used: TD930 Daily Trade Statistics

6.118 dlyHghPrcSignd

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

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.119 dlyLowPrc

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

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.120 dlyLowPrcSignd

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

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.121 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

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Where used: CB068 Transaction Overview

6.122 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.123 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

6.124 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

6.125 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

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Where used: RD125 User Transaction Size Limit Status

6.126 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | 1 | Active |
| 2 | 2 | Suspended |

Where used: RD115 User Profile Status

6.127 elapsedNoTradingDays

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

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.128 enableAgencyAcct

Description This field indicates whether a trader is allowed to act in agent account and is only relevant for Cash Market.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Y | Yes |
| 2 | N | No |

Where used: RD115 User Profile Status

6.129 enableBESTAcct

Description This field indicates whether a trader is allowed to act in BEST account and is only relevant for Cash Market.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Y | Yes |
| 2 | N | No |

Where used: RD115 User Profile Status

6.130 enableMarketMakingAcct

Description This field indicates whether a trader is allowed to act in Market Maker account and is only relevant for Cash Market.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Y | Yes |
| 2 | N | No |

Where used: RD115 User Profile Status

6.131 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

| | |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Y | Yes |
| 2 | N | No |

Where used: RD115 User Profile Status

6.132 enableRisklessPrincipalAcct

Description This flag indicate if trader is allowed to act in riskless account (allowed to use Riskless trading capacity)

Format numeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Y | Yes |
| 2 | N | No |

Where used: RD115 User Profile Status

6.133 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

6.134 enlDayCutLimitLp

Description This field contains the number of EnLight daily maximum number of RFQs adressed to the Liquidity Provider that need to be responded.

Format numeric 3

| | |
|-----------------------------|---------------|
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Where used: TD961 Daily EnLight LP Performance

6.135 enlDayRfqLp

Description This field contains the number of EnLight daily RFQs addressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily EnLight LP Performance

6.136 enlDayVldRfqLp

Description This field contains the number of EnLight daily valid number of RFQs addressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily EnLight LP Performance

6.137 enlDayVldRfqMkt

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

Format numeric 5

Where used: TD961 Daily EnLight LP Performance

6.138 enlDayVldRfqResponses

Description This field contains the number of EnLight valid good RFQ responses provided on this day by Liquidity Provider.

Format numeric 5

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TD961 Daily EnLight LP Performance

6.139 enlFulInd

Description This field contains the information on whether Liquidity Provider has fulfilled MTD the EnLight Building Block requirement (yes/no).

Format alphanumeric 3

Where used: TD962 MTD EnLight LP Performance

6.140 enlMtdCutLimitLp

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

Format numeric 3

Where used: TD962 MTD EnLight LP Performance

6.141 enlMtdCutLimitMkt

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

Format numeric 3

Where used: TD962 MTD EnLight LP Performance

6.142 enlMtdVldRfqLp

Description This field contains the number of EnLight MTD valid number of RFQs addressed to the Liquidity Provider.

| | |
|-----------------------------|---------------|
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Format numeric 5

Where used: TD962 MTD EnLight LP Performance

6.143 enlMtdVldRfqMkt

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

Format numeric 5

Where used: TD962 MTD EnLight LP Performance

6.144 enlMtdVldRfqResponses

Description This field contains the the number of EnLight valid good RFQ responses provided MTD by Liquidity Provider.

Format numeric 5

Where used: TD962 MTD EnLight LP Performance

6.145 enlViolPct

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

Format numeric 5, 2

Where used: TD962 MTD EnLight LP Performance

6.146 enteringUser

Description This field indicates the user who entered the order.

| | |
|-----------------------------|---------------|
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Format alphanumeric 6

Where used: TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC810 T7 Daily Trade Confirmation
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE590 CLIP Trading Indication

6.147 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance
 RD115 User Profile Status

6.148 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

6.149 entryTime

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

Format TimeFormat18

| | |
|-----------------------------|---------------|
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Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail

6.150 envText

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | Acceptance |
| S | | Simulation |
| P | | Production |

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD961 Daily EnLight LP Performance
 TD962 MTD EnLight LP Performance
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report

| | |
|-----------------------------|---------------|
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TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.151 errDescription

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

Format alphanumeric 2

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

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.152 etiCmlVol

Description This field contains the cumulated ETI volume.

| | |
|-----------------------------|---------------|
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Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.153 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.154 etiFeeReb

Description This field contains the ETI fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.155 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.156 eventActivity

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

6.157 eventId

Description This field contains the Negotiation Event ID given by the Selective RFQ service (unique per business day).

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.158 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.159 eventOverallQty

| | |
|-------------|---|
| Description | This field contains the Overall Quantity which is sum of the Open Quantity and the Total Deal Quantity. |
| Format | numeric 13, 4 |
| Where used: | TE600 Eurex EnLight Maintenance |

6.160 eventReportId

| | |
|-------------|--|
| Description | This field contains the Negotiation Event Report ID provided by the Requester. |
| Format | alphanumeric 20 |
| Where used: | TE600 Eurex EnLight Maintenance |

6.161 eventSide

| | | |
|---------------------|---|---------------------|
| Description | This field contains the Negotiation Event Side. Buy, Sell | |
| Format | alphanumeric 1 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| B | Buy | Buy |
| S | Sell | Sell |
| Where used: | TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary | |

6.162 eventStartTime

| | |
|-------------|--|
| Description | This field contains the Negotiation Event Start Time in the generic time format. |
|-------------|--|

| | |
|-----------------------------|---------------|
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Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

6.163 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | OPEN | Open |
| 2 | CLOSE | Close |
| 3 | EXP | Expired |
| 4 | SYSCLS | Closed By System |

Where used: TE600 Eurex EnLight Maintenance

6.164 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

6.165 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | I | Indicative |
| 2 | F | Firm |

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

6.166 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

Where used: TR102 Excessive System Usage Report

6.167 exchangeOrderId

Description This field indicates the unique order ID stamped at the exchange or the order identification number assigned to an order by the Eurex classic exchange.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR160 Identifier Mapping Error

6.168 exchCurrTypCod

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

Format alphanumeric 3

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD940 Daily Regular Market Making Quote Request Performance
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
 TD942 Daily Advanced Market Making Quote Request Performance
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
 TD944 Daily Advanced Market Making Strategy Quote Request Performance
 TD945 MTD - Regular Market Making Quote Request Performance
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
 TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD961 Daily EnLight LP Performance
 TD962 MTD EnLight LP Performance
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.170 **exchRat**

| | |
|-------------|--|
| Description | This field indicates the exchange rate with the clearing house / Billing currency. |
| Format | numeric 16, 9 |
| Where used: | CB042 Fee Per Executed Order TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation |

6.171 **execIdentifier**

| | |
|-------------|---|
| Description | This field is used to identify the person or algorithm with the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the information of submitting trader for MIFID-II reporting requirement and refers to execution within firm. |
| Format | alphanumeric 20 |
| Where used: | TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.172 execPrc

Description This field contains the order execution price, which may be different from the limit price provided by the participant. In case of SMP (Self-Match Prevention), this field contains the price level at which the self-match was prevented.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.173 execQty

Description This field contains the order executed quantity, which is the matched quantity as a result of a trade.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE910 T7 Daily Trade Activity

| | |
|-----------------------------|---------------|
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6.174 **execQualifier**

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

Format alphanumeric 7

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------------------|
| 24 | Human | Entered by human/natural person |
| 22 | Algo | Entered by Algorithm |

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation

6.175 **execTime**

Description This field contains the time provided by the Exchange when the TES trade is executed.

Format TimeFormat18

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance

6.176 **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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | | American |
| E | | European |

Where used: TA113 Complex and Flexible Instrument Definition

6.177 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

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

6.178 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

6.179 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.180 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

6.181 expToBeQuot

Description This field contains the number of expirations to be quoted as an obligation to a market maker program.

Format numeric 5

Where used: TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and
 Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD982 Special Report French Equity Options

6.182 factDat

Description This field indicates the reporting business day.

Format DateFormat

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.183 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

6.184 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.185 feeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.186 feeCrtMthAmnt

| | |
|-------------|--|
| Description | This field contains the sum of Current Month's Fees. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.187 feeCrtMthBal

| | |
|-------------|--|
| Description | This field contains the fee current monthly balance. |
| Format | numeric 15, 2 |
| Where used: | CB060 Fee Statement |

6.188 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 |

6.189 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 |

6.190 feePRatio

Description This field displays the individual, daily member ratio.
Calculated by: number of transactions divided by number of trades.
Interpretation: if pRatio is smaller than ratio, then no Transaction Limit Fee will be incurred.

Format numeric 8

Where used: TL001 System Transaction Overview

6.191 feePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.192 feePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.193 feeRatio

Description This field displays the proportions which are applied for each market group (fixed by Deutsche Börse AG).

Format numeric 8

| | |
|-----------------------------|---------------|
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Where used: TL001 System Transaction Overview

6.194 feeTypCod

Description This field contains the Fee Type Code.

Format alphanumeric 3

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

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

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

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

6.195 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

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

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

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

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

Where used:

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

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6.196 feeYtdAmnt

| | |
|-------------|---|
| Description | This field contains the Fee Year To Date Amount. Current year's calculated fees at previous month's value per fee type (does not include fees from deleted clearing relationships). |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.197 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 |

6.198 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 |

6.199 firmOtrVol

| | |
|-------------|---|
| Description | This field displays the value of the daily order to trade ratio (OTR) based on volumes. |
| Format | numeric 15, 4 |

| | |
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Where used: TR101 MiFID II OTR Report

6.200 fixClOrdId

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.201 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

6.202 flexAcctInfo

Description This field contains the flexible account information entered by members as free format text in order to segregate their clients positions.

Format alphanumeric 32

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

6.203 floor

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

| | |
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Format numeric 12

Where used: TR102 Excessive System Usage Report

6.204 floorNo

Description This field provides the different floors of the number based OTR for regular members and market makers.

Format numeric 1

Where used: TR101 MiFID II OTR Report

6.205 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

6.206 floorVol

Description This field displays the different floors of the volume based OTR for regular members and market makers.
NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format numeric 7

Where used: TR101 MiFID II OTR Report

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6.207 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 |

6.208 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 |

6.209 freeText1

| | |
|-------------|---|
| Description | This field contains the text entered by the participant. For Eurex Classic this fields displays the content of the Text field. |
| Format | alphanumeric 12 |
| Where used: | RD135 Trade Enrichment Rule Status TC545 Daily TES Maintenance TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication |

6.210 freeText2

| | |
|-------------|--|
| Description | This field contains the text entered by the participant. |
|-------------|--|

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

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication

6.211 freeText3

Description This field contains the text entered by the participant.
 For Eurex Classic this fields displays the content of the UsrOrdrNum field.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication

6.212 freeText4

Description This field contains the text entered by the participant. This field displays the
 content of the memberInternalOrderNumber.

Format alphanumeric 16

Where used: RD135 Trade Enrichment Rule Status
 TC545 Daily TES Maintenance

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|-----------------------------|---------------|
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6.213 fulfCovTimInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| YES | | Yes |
| NO | | No |

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

6.214 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | NO | |
| 1 | YES | |

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

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6.215 fulfPackEqtInd

Description This field indicates whether the market maker package requirement for the minimum number of equity products is fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.216 fulfPackIdxInd

Description This field indicates whether the market maker package requirement for the minimum number of quotes on index based option products is fulfilled.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| Y | | Yes |
| N | | No |

Where used: TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.217 fulfPackInd

Description This field indicates whether the market maker package requirement for the minimum number of quotes on respective option products is fulfilled.

Format alphanumeric 3

| | |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| YES | | Yes |
| NO | | No |

Where used: TD955 Building Block Liquidity Provider Measurement

6.218 fulfQuoReqViolPct

Description This field indicates whether the total valid quotes request violation percentage is less than or equal to the monthly allowed violation percentage.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| YES | | Yes |
| NO | | No |

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

6.219 fulfSizeCovInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the larger size requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| YES | | Yes |
| NO | | No |

Where used: TD955 Building Block Liquidity Provider Measurement

| | |
|-----------------------------|---------------|
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6.220 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 |

6.221 fulfSpreadCovInd

| | | |
|---------------------|--|---------------------|
| Description | This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the tighter spread requirement is fulfilled. Valid Values: YES and NO | |
| Format | alphanumeric 3 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| YES | | Yes |
| NO | | No |
| Where used: | TD955 Building Block Liquidity Provider Measurement | |

6.222 fulfStrategyQrInd

| | | |
|---------------------|---|---------------------|
| Description | This field indicates whether the market maker "Strategy"-Building Block requirement for the minimum number of strategy quote requests is fulfilled. | |
| Format | alphanumeric 3 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| YES | | Yes |
| NO | | No |

| | |
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Where used: TD955 Building Block Liquidity Provider Measurement

6.223 fulfViolInd

Description This field indicates whether the sum of violations is less or equal to the maximum number of tolerated violation days.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| YES | | Yes |
| NO | | No |

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

6.224 fulfVolInd

Description This field indicates whether the sum of market maker volume is greater than or equal to the required monthly volume.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| YES | | Yes |
| NO | | No |

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

| | |
|-----------------------------|---------------|
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6.225 fundingDays

| | |
|-------------|--|
| Description | This field represents the Funding Days calculated as the calendar day difference between the current and the previous Day Settlement date. |
| Format | numeric 2 |
| Where used: | TA115 Total Return Futures Parameters |

6.226 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 |

6.227 goodQuoReqResp

| | |
|-------------|---|
| Description | This field contains the good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex. |
| Format | numeric 10 |
| Where used: | TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

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6.228 **graceFactor**

Description This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.229 **graceFactorCnt**

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the transaction based OTR.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

6.230 **graceFactorVol**

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

6.231 **halfMtdDays**

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

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Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.232 hdgTyp

Description This field indicates the hedge type used in the off-book trade.

Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| DUR | | Duration Hedge |
| PF | | Price Factor Hedge |
| PFC | | Price Factor Hedge |
| NOM | | Nominal Hedge |

Where used: TE545 Daily TES Maintenance

6.233 headroom

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

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.234 highPrc

Description This field contains the higher price since start of trading.

Format numeric signed 9, 5

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

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6.235 **inactivated**

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | | Active |
| 1 | I | Inactive |

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.236 **incomingOrderIndicator**

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 1 | CLIP_INCOMING | The CLIP trade side is processed as CLIP incoming (client) order in the matching |
| 2 | CLIP_RESTING | The CLIP trade side is processed as CLIP resting (proprietary) order in the matching |
| 3 | CLIP_TOLERABLE | The CLIP trade side is processed as CLIP tolerable proprietary order in the matching |

Where used: TE590 CLIP Trading Indication

6.237 **initDispQty**

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

Format numeric 13, 4

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Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.238 instBusDate

Description This field represents the Business date on which the following TRF Instrument Parameters apply.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.239 instManual

Description This field indicates when some manual entries overwrite the variance futures instrument parameters.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-------------------------------|
| 0 | F | False - Automatic Calculation |
| 1 | T | True - Manual Update |

Where used: TA114 Variance Futures Parameter

6.240 instNam

Description This field contains the instrument long name.

Format alphanumeric 30

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
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

6.241 instrumentId

Description This field indicates the instrument identification.

Format numeric 20

Where used:

TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

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6.242 instrumentMnemonic

| | |
|-------------|--|
| Description | This field contains the instrument mnemonic. |
| Format | alphanumeric 40 |
| Where used: | <p>CB042 Fee Per Executed Order</p> <p>CB050 Fee Overall Summary</p> <p>CB060 Fee Statement</p> <p>CB062 Designated Sponsor Refund</p> <p>CB068 Transaction Overview</p> <p>TA113 Complex and Flexible Instrument Definition</p> <p>TA114 Variance Futures Parameter</p> <p>TA115 Total Return Futures Parameters</p> <p>TA116 Decay Split Table</p> <p>TC230 Cross and Quote Requests</p> <p>TC540 Daily Order Maintenance</p> <p>TC545 Daily TES Maintenance</p> <p>TC550 Open Order Detail</p> <p>TC810 T7 Daily Trade Confirmation</p> <p>TC812 T7 Daily Prevented Self-Matches</p> <p>TC910 T7 Daily Match Step Activity</p> <p>TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD944 Daily Advanced Market Making Strategy Quote Request Performance</p> <p>TE535 Cross and Quote Requests</p> <p>TE540 Daily Order Maintenance</p> <p>TE545 Daily TES Maintenance</p> <p>TE550 Open Order Detail</p> <p>TE590 CLIP Trading Indication</p> <p>TE600 Eurex EnLight Maintenance</p> <p>TE610 Eurex EnLight Best Execution Summary</p> <p>TE810 T7 Daily Trade Confirmation</p> <p>TE812 Daily Prevented Self-Matches</p> <p>TE910 T7 Daily Trade Activity</p> <p>TE930 T7 Daily Trade Statistics</p> |

6.243 instrumentSubType

| | |
|-------------|---|
| Description | This field describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage. |
| Format | alphanumeric 7 |

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Where used: TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.244 instrumentType

Description This field contains the instrument type code.

Format alphanumeric 1

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

Where used: TA113 Complex and Flexible Instrument Definition
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
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

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6.245 instTradDat

| | |
|-------------|--|
| Description | This field indicates the trading date of the variance futures instrument parameters. |
| Format | DateFormat |
| Where used: | TA114 Variance Futures Parameter |

6.246 investIdentifier

| | |
|-------------|---|
| Description | This field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code. |
| Format | alphanumeric 20 |
| Where used: | TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation |

6.247 investQualifier

| | |
|-------------|---|
| Description | This field is required to distinguish between human/natural persons {National_ID} and Algos {Algo ID} |
| Format | alphanumeric 7 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------------------|
| 24 | Human | Entered by human/natural person |
| 22 | Algo | Entered by Algorithm |

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation

6.248 isBroker

Description This field indicates when the TES trade is entered by a broker, i.e. when the initiating user is not an approving trader.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 0 | F | False - The TES trade is not a broker trade |
| 1 | T | True - The TES trade is a broker trade |

Where used:

- TC545 Daily TES Maintenance
- TE545 Daily TES Maintenance

6.249 isDisclosed

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

Format alphanumeric 1

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

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

6.250 isinCod

Description This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
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

6.251 isOnBook

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

Format alphanumeric 1

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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 0 | F | The TES trade is not marked as on-book |
| 1 | T | The TES trade is marked as on-book |

Where used: TE545 Daily TES Maintenance

6.252 isUSFlg

Description This field contains the information whether a user is US located.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|----------------------------------|
| 1 | F | False - is not located in the US |
| 2 | T | True - is located in the US |

Where used: RD115 User Profile Status

6.253 item

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

Format numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

6.254 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

Where used: CB062 Designated Sponsor Refund
TC810 T7 Daily Trade Confirmation

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6.255 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 |

6.256 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 |

6.257 lateralityIndicator

| | |
|-------------|--|
| Description | This field indicates whether a CLIP trading indication involves the client broker and the proprietary broker of a CLIP trading indication are identical (unilateral) or are two different parties (bilateral). |
|-------------|--|

| | |
|--------|----------------|
| Format | alphanumeric 1 |
|--------|----------------|

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 1 | UNILATERAL | Client broker and proprietary broker are identical |
| 2 | BILATERAL | Client broker and proprietary broker are two different parties |

| | |
|-------------|-------------------------------|
| Where used: | TE590 CLIP Trading Indication |
|-------------|-------------------------------|

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6.258 leadParticipant

| | |
|-------------|---|
| Description | This fields indicates the name of the lead participant of an investment firm. |
| Format | alphanumeric 5 |
| Where used: | TR101 MiFID II OTR Report TR901 MiFID II Message Rate Report |

6.259 leadPartLngName

| | |
|-------------|---|
| Description | This fields indicates the long name of the lead participant. |
| Format | alphanumeric 40 |
| Where used: | TR101 MiFID II OTR Report TR901 MiFID II Message Rate Report |

6.260 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 |

6.261 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 |

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

Where used: RD115 User Profile Status

6.262 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

6.263 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

6.264 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

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6.265 limitTypeVol

| | |
|-------------|--|
| Description | The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MM Threshold. / . Non-MM Threshold". NB: For regulatory reasons, this field name contains Vol although it is not a Volume. |
| Format | alphanumeric 16 |
| Where used: | TR100 Order to Trade Ratio Report |

6.266 limitVol

| | |
|-------------|--|
| Description | The respective maximum volume based OTR threshold per product provided. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds. |
| Format | numeric 17, 4 |
| Where used: | TR100 Order to Trade Ratio Report |

6.267 limOrdrPrc

| | |
|-------------|---|
| Description | This field contains the order limit price, which is limit price provided by the participant. |
| Format | numeric signed 9, 5 |
| Where used: | TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches |

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6.268 **limType**

Description This field shows the type of transaction limit.

Format alphanumeric 8

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | All | |
| S | Standard | |

Where used: CB069 Transaction Report
TR102 Excessive System Usage Report

6.269 **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

6.270 **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

6.271 **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

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | FALSE |
| 1 | T | TRUE |

Where used: TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE810 T7 Daily Trade Confirmation

6.272 logNam

Description This field indicates the login name of the user.

Format alphanumeric 11

Where used: RD115 User Profile Status

6.273 longValue

Description 35 alphanumerical characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible

Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

6.274 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

6.275 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

6.276 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.277 lstTrdPrc

Description This field contains the last trade price.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

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6.278 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

6.279 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

6.280 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

6.281 matchStep

Description This field contains match step ID - sequential number.

| | |
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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

6.282 matchType

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

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance

6.283 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

| | |
|-----------------------------|---------------|
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6.284 maxNoBookOrdersBu

| | |
|-------------|--|
| Description | This field contains the Maximum number of open orders and quote sides on trading business unit level for a specific product. |
| Format | numeric 6 |
| Where used: | RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant |

6.285 maxNoBookOrdersPerFutureBu

| | |
|-------------|---|
| Description | This field contains the Maximum number of open orders and quote sides on trading business unit level for all futures. |
| Format | numeric 6 |
| Where used: | RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant |

6.286 maxNoBookOrdersPerFutureSes

| | |
|-------------|--|
| Description | This field contains the Maximum number of open orders and quote sides on single session level for all futures. |
| Format | numeric 6 |
| Where used: | RD145 Pre-trade Limits Status - Trading Participant |

6.287 maxNoBookOrdersPerOptionBu

| | |
|-------------|---|
| Description | This field contains the Maximum number of open orders and quote sides on trading business unit level for all options. |
| Format | numeric 6 |

| | |
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Where used: RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant

6.288 maxNoBookOrdersPerOptionSes

Description This field contains the Maximum number of open orders and quote sides on single session level for all options.

Format numeric 6

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

6.289 maxNoBookOrdersSes

Description This field contains the Maximum number of open orders and quote sides on single session level for a specific product.

Format numeric 6

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

6.290 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

6.291 maxOrdrQty

Description This field contains the maximum quantity of regular order, which is allowed to the trader in the given product.

Format numeric 13, 4

| | |
|-----------------------------|---------------|
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Where used: RD115 User Profile Status
RD125 User Transaction Size Limit Status

6.292 maxRatioMarket12M

Description This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as Transactions12M/TradingSec12M.

Format numeric 6, 2

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

6.293 maxRatioMarketDate

Description This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsDate/NoSecDate.

Format numeric 6, 2

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

6.294 maxRatioMarketMtd

Description This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsMTD/NoSecMTD.

Format numeric 6, 2

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

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6.295 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 |

6.296 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 |

6.297 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 |

6.298 membCcpClgIdCod

| | |
|-------------|--|
| Description | This field indicates the CCP clearing member ID. |
| Format | alphanumeric 5 |

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Where used: TC810 T7 Daily Trade Confirmation

6.299 membClgIdCod

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

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily EnLight LP Performance
TD962 MTD EnLight LP Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TT135 Risk Event Report

6.300 membClgIdNam

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

Format alphanumeric 50

Where used: TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily EnLight LP Performance
TD962 MTD EnLight LP Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

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6.301 membExchIdCod

| | |
|-------------|---|
| Description | This field contains the exchange member. |
| Format | alphanumeric 5 |
| Where used: | <p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD944 Daily Advanced Market Making Strategy Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> <p>TD954 Stressed Market Conditions</p> <p>TD955 Building Block Liquidity Provider Measurement</p> <p>TD956 Basis Building Block Liquidity Provider</p> <p>TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning</p> <p>TD959 Designated Market Making Measurement</p> <p>TD961 Daily EnLight LP Performance</p> <p>TD962 MTD EnLight LP Performance</p> <p>TD982 Special Report French Equity Options</p> <p>TD983 Regulatory Market Making MTD</p> |

6.302 membExchIdNam

| | |
|-------------|---|
| Description | This field indicates the name of the member institution, which describes a legal entity (here in the context of the exchange member). |
| Format | alphanumeric 50 |

Where used:

- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD945 MTD - Regular Market Making Quote Request Performance
- TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD949 MTD - Advanced Market Making Strategy Quote Request Performance
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD959 Designated Market Making Measurement
- TD961 Daily EnLight LP Performance
- TD962 MTD EnLight LP Performance
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD

6.303 **membId**

Description This field contains the member ID.

Format alphanumeric 5

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.304 membLglNam

Description

This field contains the legal name of the member.

Format alphanumeric 40

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report

TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.305 minimumSmcDuration

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

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.306 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

6.307 minimumValueCnt

Description: This field contains the correction term which corrects for cases where the number of trades is not sufficient for an reasonable transaction based OTR.

Format: numeric 7

Where used: TR100 Order to Trade Ratio Report

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6.308 **minimumValueVol**

| | |
|-------------|--|
| Description | This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR . |
| Format | numeric 11, 4 |
| Where used: | TR100 Order to Trade Ratio Report |

6.309 **mktGrpNam**

| | |
|-------------|---|
| Description | This field contains the market group name. This could either be a product assignment group or and an entire market. |
| Format | alphanumeric 8 |
| Where used: | CB062 Designated Sponsor Refund CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status TL001 System Transaction Overview TT133 Trading Risk Events |

6.310 **mmBase**

| | |
|-------------|--|
| Description | This field contains Market Maker Base value on that day, which applies to the spread quality on this day |
| Format | numeric 12 |
| Where used: | TR102 Excessive System Usage Report |

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6.311 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

6.312 mmpActivity

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

Format alphanumeric 1

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

Where used: TT132 Market Maker Protection

6.313 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

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6.314 mmpPercent

Description This field contains the market maker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

6.315 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

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

Where used: TT132 Market Maker Protection

6.316 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

6.317 mmpTimeWindow

Description This field contains the market maker protection time window.

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Format numeric 10

Where used: TT132 Market Maker Protection

6.318 mmpVega

Description This field contains the market marker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.319 mmpVolume

Description This field contains the market marker protection volume.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.320 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

6.321 mnthlyReq

Description This field contains the monthly required violation percentage.

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| | |
|-------------|--|
| Format | numeric 6, 2 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance TD955 Building Block Liquidity Provider Measurement |

6.322 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 |

6.323 mrtyDat

| | |
|-------------|---|
| Description | This field contains the maturity date of the traded bond. |
| Format | DateFormat |
| Where used: | TE545 Daily TES Maintenance |

6.324 mtdCutLim

| | |
|-------------|--|
| Description | This field contains monthly cut limit, which is the maximum number of quote requests used for calculating the violation percentage. |
| Format | numeric 10 |
| Where used: | TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance |

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6.325 mtdDays

Description This field contains the total trading days till date

Format numeric 2

Where used: TD983 Regulatory Market Making MTD
TR100 Order to Trade Ratio Report

6.326 mtdNoProdsFulfilPack

Description This field indicates the month-to-date number of products in a package with the status "FULFILLED" requirement (see TD957). Field type should be integer, with maximum value of 999.

Format numeric 3

Where used: TD955 Building Block Liquidity Provider Measurement

6.327 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

6.328 mtdTotVol

Description This field contains the monthly total contract volume in the current month.

Format numeric 13, 4

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Where used: TD930 Daily Trade Statistics
TE930 T7 Daily Trade Statistics

6.329 mthPackReq

Description This field contains the number of options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.330 mthPackReqEq

Description This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.

Format numeric 5

Where used: TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.331 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: TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

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6.332 mthReqCovTim

| | |
|-------------|--|
| Description | This field indicates the sum of the required time to be covered by good quotes and is equal to <i>sumReqTim</i> . |
| Format | TimeFormat |
| Where used: | TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |

6.333 mthReqQuoReqViolP

| | |
|-------------|--|
| Description | This field contains the required the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package that must not be exceeded. |
| Format | numeric 6, 2 |
| Where used: | TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement |

6.334 mthReqViol

| | |
|-------------|---|
| Description | This field contains the number of maximum tolerated days with violation and is equal to <i>nbrTolViolDays</i> . |
| Format | numeric 5 |
| Where used: | TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement |

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6.335 mthReqVol

| | |
|-------------|---|
| Description | This field contains the required monthly volume. |
| Format | numeric 13, 4 |
| Where used: | TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement |

6.336 nbrEqtOptToBeQuot

| | |
|-------------|---|
| Description | This field contains the number of equity products on which the members have to place quotes as an obligation to a market maker program. |
| Format | numeric 5 |
| Where used: | TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning |

6.337 nbrExrPrcToBeQuot

| | |
|-------------|--|
| Description | This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program. |
| Format | numeric 5 |
| Where used: | TD954 Stressed Market Conditions TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |

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6.338 **nbrIdxOptToBeQuot**

| | |
|-------------|--|
| Description | This field contains the number of index based products on which the members have to place quotes as an obligation to a market maker program. |
| Format | numeric 5 |
| Where used: | TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning |

6.339 **nbrToBeQuot**

| | |
|-------------|--|
| Description | This field contains the number of products on which the members have to place quotes as an obligation to a market maker program. |
| Format | numeric 5 |
| Where used: | TD955 Building Block Liquidity Provider Measurement |

6.340 **nbrTolViolDays**

| | |
|-------------|---|
| Description | This field contains the number of maximum tolerated days with violation in the market maker program. |
| Format | numeric 5 |
| Where used: | TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement |

6.341 **negotiateUnderlying**

| | |
|-------------|---|
| Description | This field indicates whether the Underlying Delta and Underlying Price are negotiable or not. |
| Format | alphanumeric 1 |

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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 0 | FALSE | Underlying Price and delta cannot be negotiated. |
| 1 | TRUE | Underlying Price and delta can be negotiated. |

Where used: TE600 Eurex EnLight Maintenance

6.342 nextBusDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.343 nextTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.344 nomVal

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

Format numeric 13, 4

Where used: TE545 Daily TES Maintenance

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6.345 noOfRespondents

| | |
|-------------|---|
| Description | This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag. |
| Format | numeric 9 |
| Where used: | TE600 Eurex EnLight Maintenance |

6.346 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 |

6.347 noRmmMtdDaysFulfilled

| | |
|-------------|--|
| Description | This field indicates the number of trading days (MTD) where the RMM requirement was fulfilled. |
| Format | numeric 2 |
| Where used: | TD983 Regulatory Market Making MTD |

6.348 noSecDate

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

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6.349 noSecMtd

Description Month-to-date number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format numeric 7

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

6.350 noTransactionsDate

Description This field contains the number of relevant order and quote messages for the report date per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on proprietary account and market making account.

Format numeric 9

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

6.351 noTransactionsDateIsin

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

Format numeric 10

Where used: TR901 MiFID II Message Rate Report

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6.352 noTransactionsMtd

Description This field contains the number of relevant order and quote messages for the report month per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on proprietary account and market making account.

Format numeric 10

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

6.353 noTransactionsMtdIsin

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

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

6.354 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

6.355 numberOfLegs

Description This field contains the number of legs of the complex instrument (values 1 - 99).

Format numeric 2

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Where used: TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.356 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

6.357 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.358 numbOfTr

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.359 offerPrc

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

Format numeric signed 9, 5

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

6.360 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 13, 4

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

6.361 openBuyOrders

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.362 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

6.363 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.

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Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.364 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail
TE550 Open Order Detail

6.365 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

6.366 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

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Where used: RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation

6.367 **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

6.368 **opnPrc**

Description This field contains the opening price on the current day.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics
TE930 T7 Daily Trade Statistics

6.369 **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

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6.370 optUsedQty

Description This field indicates the traded quantity of the options block trade given in reference to be used for the Vola Trade.

Format numeric 13, 4

Where used: TE545 Daily TES Maintenance

6.371 orderedVol

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

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.372 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

6.373 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

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6.374 ordOriginFirm

| | |
|-------------|--|
| Description | This field contains external cooperation partner ID used in selected cooperation links such as with KRX. |
| Format | alphanumeric 7 |
| Where used: | RD135 Trade Enrichment Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication |

6.375 ordrMktVal

| | |
|-------------|---|
| Description | This field contains order market value. |
| Format | numeric signed 14, 2 |
| Where used: | CB062 Designated Sponsor Refund |

6.376 ordrNo

| | |
|-------------|--|
| Description | This field indicates the order identification number assigned to an order by the exchange. |
| Format | alphanumeric 20 |
| Where used: | CB042 Fee Per Executed Order CB062 Designated Sponsor Refund |

6.377 ordrPrtFilCod

| | |
|-------------|---|
| Description | This field contains order part fill code, which indicates whether an order was fully or partially executed. |
| Format | alphanumeric 1 |

| | |
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Where used: TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.378 ordQty

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

6.379 ordQty1

Description This field contains the number of orders.

Format numeric 13

Where used: CB060 Fee Statement
CB068 Transaction Overview

6.380 ordTyp

Description This field contains the order type.

Format alphanumeric 1

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

Where used:

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

6.381 originCountryCode

Description: This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2.

Format: alphanumeric 2

Where used:

- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE590 CLIP Trading Indication

6.382 otrMktGrp

Description: This field displays market group of the OTR concept.

Format: alphanumeric 30

Where used: TR101 MiFID II OTR Report

| | |
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6.383 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 |

6.384 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 |

6.385 ovnRat

| | |
|-------------|---|
| Description | This field indicate the overnight interest rate (EONIA for instance) given in percentage. |
| Format | numeric signed 6, 4 |
| Where used: | TA114 Variance Futures Parameter |

6.386 packCod

| | |
|-------------|---|
| Description | This field contains the code of the market maker package to which the member has subscribed. A package is a collection of various products and minimum market maker obligations towards it. |
| Format | alphanumeric 5 |

| | |
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Where used:

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

6.387 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

6.388 participant

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

Format alphanumeric 5

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.389 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance
 RD125 User Transaction Size Limit Status
 RD130 Trade Enrichment Rule Maintenance
 RD135 Trade Enrichment Rule Status
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.390 pendingDeletion

Description This field contains the information of the order deletion status

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | | No Pending Deletion |
| 1 | P | Pending Deletion |

| | |
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Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.391 persistent

Description This field contains the information of the order persistency status

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | N | Non-persistent |
| 1 | P | Persistent |

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

6.392 prc

Description This field contains the Price of the quote side.

Format numeric signed 9, 5

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

6.393 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

| | |
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| T7 Release 7.0 | |
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6.394 prefSettlLocat

| | |
|-------------|---|
| Description | This field contains the preferred settlement location and is only relevant for Cash Market. |
| Format | alphanumeric 5 |
| Where used: | RD115 User Profile Status |

6.395 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 |

6.396 priceDecomposition

| | |
|-------------|---|
| Description | This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user. |
|-------------|---|

| | |
|--------|----------------|
| Format | alphanumeric 1 |
|--------|----------------|

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | NONE | None |
| 1 | EXCHANGE | Exchange |
| 2 | MEMBER | Member |

| | |
|-------------|-----------------------------------|
| Where used: | TE810 T7 Daily Trade Confirmation |
|-------------|-----------------------------------|

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6.397 **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

6.398 **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

6.399 **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

6.400 prodFactCnt

| | |
|-------------|---|
| Description | This field contains a factor for the transaction based OTR for the respective product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility in the respective product. |
| Format | numeric 6, 4 |
| Where used: | TR100 Order to Trade Ratio Report |

6.401 prodFactVol

| | |
|-------------|--|
| Description | This field contains a factor for the volume based OTR for the respective product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility in the respective product. NB: For regulatory reasons, this field name contains Vol although it is not a Volume. |
| Format | numeric 6, 4 |
| Where used: | TR100 Order to Trade Ratio Report |

6.402 prodManual

| | | |
|---------------------|--|-------------------------------|
| Description | This field indicates when some manual entries overwrite the variance futures product parameters. | |
| Format | alphanumeric 1 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| 0 | F | False - Automatic Calculation |
| 1 | T | True - Manual Update |
| Where used: | TA114 Variance Futures Parameter | |

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6.403 prodTim

| | |
|-------------|--|
| Description | This field indicates the accumulated time the product was available in the trading period (trading or fast market). |
| Format | TimeFormat |
| Where used: | TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |

6.404 prodTradDat

| | |
|-------------|---|
| Description | This field indicates the trading date of the variance futures product parameters. |
| Format | DateFormat |
| Where used: | TA114 Variance Futures Parameter |

6.405 product

| | |
|-------------|---|
| Description | This field indicates the product. |
| Format | alphanumeric 12 |
| Where used: | CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB069 Transaction Report RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition |

TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily EnLight LP Performance
TD962 MTD EnLight LP Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR100 Order to Trade Ratio Report

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TR102 Excessive System Usage Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT136 Pre-trade Risk Control

6.406 prodVolM

| | |
|-------------|---|
| Description | This field contains the monthly product volume of the market maker account of the member. |
| Format | numeric signed 12, 4 |
| Where used: | TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement |

6.407 prvUpdDat

| | |
|-------------|--|
| Description | This field contains the date of the previous update. |
| Format | DateFormat |
| Where used: | RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant |

6.408 ptrActivity

| | |
|-------------|--|
| Description | The type of maintenance activity. Deletions are reported as modifications. Reported is also the internal reload of existing limits by T7 at the time of system start-up. |
| Format | alphanumeric 6 |

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

Where used: TT136 Pre-trade Risk Control

6.409 ptrLimitType

Description Distinguishes between limits that have been set by the exchange, by the clearing member or by the member himself.

Format alphanumeric 3

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

Where used: TT136 Pre-trade Risk Control

6.410 ptrScope

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------|
| 1 | ORD | On-Book Trading |
| 2 | TES | Off-Book Trading (TES) |

Where used: TT136 Pre-trade Risk Control

| | |
|-----------------------------|---------------|
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6.411 ptrUserGroup

| | |
|-------------|--|
| Description | The PTR user group, for which a Pre-Trade Risk limit has been set. |
| Format | alphanumeric 3 |
| Where used: | TT136 Pre-trade Risk Control |

6.412 publishPrice

| | | |
|---------------------|---|-----------------------------------|
| Description | This field indicates whether the agreed price of a CLIP trading indication is disclosed in the CLIP announcement. | |
| Format | alphanumeric 1 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| Y | true | The agreed price is disclosed |
| N | true | The agreed price is not disclosed |
| Where used: | TE590 CLIP Trading Indication | |

6.413 publishQtyFlg

| | | |
|---------------------|--|--------------------------------------|
| Description | This field indicates whether the agreed quantity of a CLIP trading indication is disclosed in the CLIP announcement. | |
| Format | alphanumeric 1 | |
| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
| Y | true | The agreed quantity is disclosed |
| N | true | The agreed quantity is not disclosed |
| Where used: | TE590 CLIP Trading Indication | |

| | |
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| T7 Release 7.0 | |
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6.414 publishSide

Description This field indicates whether the agreed client side of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| Y | true | The agreed client side is disclosed |
| N | true | The agreed client side is not disclosed |

Where used: TE590 CLIP Trading Indication

6.415 qty

Description This field contains the Quantity of the Quote Side

Format numeric 13, 4

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

6.416 qtyFixed

Description This flag indicates whether the Quantity is fixed.

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.417 quoInd

Description This field contains the quote indicator.

Format alphanumeric 1

Where used: CB062 Designated Sponsor Refund

6.418 quoReqTot

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

Format numeric 5

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

6.419 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used:

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

6.420 quoReqViolPct

Description This field contains the quote request violation percentage, which is the valid quote request violations in proportion to the valid quote requests in the respective market maker program.

Format numeric 6, 2

Where used:

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

6.421 quoteFreeText

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

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

6.422 quoteId

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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Format alphanumeric 20

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

6.423 quotePerformance

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 5, 4

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

6.424 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

6.425 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

6.426 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

6.427 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

6.428 ratio

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

Format numeric 3

Where used: TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.429 ratioMarket12M

Description This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs in the respective year calculated as the sum of Transactions12M of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of TradingSec12M of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

| | |
|-----------------------------|---------------|
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Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.430 ratioMarketDate

Description This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs on the respective date calculated as the sum of NoTransactionsDate of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

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

6.431 ratioMarketMtd

Description This field displays the ratio of the firm (containing all members of that firm) covering all actively traded ISINs on the respective month-to-date period calculated as the sum of noTransactionsMTD of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

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

6.432 ratioSingle12M

Description This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.

Format numeric 6, 2

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.433 ratioSingleDate

Description This field contains the ratio of an ISIN (for Cash Market) or Product (for Derivatives Market) on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".

Format numeric 6, 2

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

6.434 ratioSingleMtd

Description This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd".

Format numeric 6, 2

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

6.435 realisedVar

Description This field indicates the realised variance calculated from the underlying closing prices since the contract introduction.

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

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6.436 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 |

6.437 reason

| | |
|-------------|--|
| Description | This field contains the reason of activity reported. |
| Format | numeric 4 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--|
| 0 | | NO SPECIFIC REASON |
| 1 | Add | ADD ORDER REQUEST |
| 2 | Chg | MODIFY ORDER REQUEST |
| 3 | Del | DELETE ORDER REQUEST |
| 4 | AllOrd | DELETE ALL ORDERS REQUEST |
| 5 | IOC | IOC |
| 6 | Lm2Mkt | MODIFY LIMIT TO MARKET |
| 7 | FOK | FOK |
| 8 | Mtch | BOOK ORDER MATCH |
| 9 | AddQuo | ADD QUOTE SIDE REQUEST |
| 10 | ChgQuo | MODIFY QUOTE SIDE REQUEST |
| 11 | DelQuo | DELETE QUOTE SIDE REQUEST |
| 12 | AllQuo | DELETE ALL QUOTES REQUEST |
| 13 | RejQuo | QUOTE SIDE REJECTION |
| 22 | InstSt | CHANGE INSTRUMENT STATE |
| 23 | ProdSt | CHANGE PRODUCT STATE |
| 26 | DataLd | REFERENCE DATA LOAD |
| 27 | ImUp | IMAGE START UP |
| 28 | ImDown | IMAGE SHUT DOWN |
| 30 | IncReq | INCOMING REQUEST |
| 34 | QuoCrs | QUOTE SIDES CROSSING |
| 35 | MktTrg | MARKET ORDER TRIGGERED |
| 36 | AddTrg | ORDER ADDED AND TRIGGERED |
| 37 | ChgTrg | ORDER REPLACED AND TRIGGERED |
| 44 | IntraD | INTRADAY STARTUP PROCESSING |
| 45 | SOD | START OF DAY PROCESSING |
| 46 | EOD | END OF DAY PROCESSING |
| 47 | ExpSer | SERIES EXPIRATION |
| 48 | ExpOrd | ORDER EXPIRATION |
| 49 | ActCAO | CLOSING AUCTION ONLY ORDER ACTIVATION |
| 50 | InaCAO | CLOSING AUCTION ONLY ORDER INACTI- VATION |
| 51 | ActOAO | OPENING AUCTION ONLY ORDER ACTIVATION |
| 52 | InaOAO | OPENING AUCTION ONLY ORDER ACTIVATION |
| 53 | ActAO | AUCTION ONLY ORDER ACTIVATION |
| 54 | InaAO | AUCTION ONLY ORDER INACTIVATION |

| | | |
|-----|--------------------|--|
| 55 | IceRef | ICEBERG PEAK REFILL |
| 56 | ComCA | COMMIT CLOSING AUCTION |
| 64 | OCOTrg | OCO ORDER TRIGGERING |
| 65 | NewID | CREATE NEW ID NUMBER |
| 66 | AddCpx | ADD COMPLEX INSTRUMENT REQUEST |
| 67 | DelCpx | DELETE COMPLEX INSTRUMENT REQUEST |
| 68 | AAddCx | AUTO ADDED COMPLEX INSTRUMENT |
| 69 | ADelCx | AUTO DELETED COMPLEX INSTRUMENT |
| 70 | ChgCpx | UPDATE COMPLEX INSTRUMENT |
| 71 | AChgCx | AUTO UPDATED COMPLEX INSTRUMENT |
| 72 | StpTrg | STOP ORDER TRIGGERING |
| 73 | MMPTrg | MARKET MAKER PROTECTION |
| 74 | InaQuo | QUOTE INACTIVATION |
| 75 | ReaQuo | QUOTE REACTIVATION |
| 76 | DataCh | REFERENCE DATA UPDATE |
| 77 | IBBO | IBBO UPDATE |
| 78 | DataCh | REFERENCE DATA UPDATE ADD |
| 79 | DataCh | REFERENCE DATA UPDATE CHANGE |
| 80 | DataCh | REFERENCE DATA UPDATE DELTE |
| 81 | QuoteCrossingQuote | QUOTE_CROSSING_QUOTE |
| 82 | PAPChk | POTENTIAL AUCTION PRICE CHECK |
| 83 | Susp | INSTRUMENT SUSPENSION |
| 84 | MMPAr | MARKET MAKER PARAMETER UPDATE REQUEST |
| 85 | InsStp | INSTRUMENT STOP |
| 86 | RPrUp | REFERENCE PRICE UPDATE |
| 88 | ImFail | IMAGE FAILOVER |
| 89 | TierDn | TIER RUN DOWN |
| 90 | Intern | INTERNAL PROCESSING |
| 91 | QATExp | QUOTE_ACTIVATION_TIMER_EXPIRED |
| 92 | TierPD | TIER POST RUN DOWN |
| 93 | Heartb | GW HEARTBEAT |
| 94 | PrdDel | PRODUCT_DELETION |
| 97 | PDIOrd | PENDING ORDER DELETE |
| 98 | PDIQuo | PENDING QUOTE DELETE |
| 99 | PCaExc | PENDING CANCELLATION EXECUTED |
| 100 | SMPDel | DELETE DUE TO SELF MATCH PREVENTION |
| 101 | SMPChg | MODIFY DUE TO SELF MATCH |

| | | PREVENTION |
|-----|--------|---|
| 102 | AddFlx | ADD FLEX INSTRUMENT REQUEST |
| 103 | DelFlx | DELETE FLEX INSTRUMENT REQUEST |
| 104 | AdBstQ | ADD BEST QUOTE SIDE REQUEST |
| 105 | VDOMat | VDO MIDPOINT MATCH |
| 106 | CIBsO | BEST CLEANUP ADD ORDER |
| 107 | MtcBsQ | BEST QUOTE MATCH |
| 110 | Cross | CROSS TRADE ANNOUNCEMENT |
| 111 | RfQ | REQUEST FOR QUOTE |
| 112 | BOC | BOOK OR CANCEL |
| 113 | TrStUd | TRAILING STOP UPDATE |
| 114 | TrStTE | TRAILING STOP BC TIMER EXPIRED |
| 121 | DataLd | PERSISTENT DATA LOAD INITIATED |
| 122 | DataLd | RECOVERY INITIATED |
| 123 | DataLd | RECOVERY COMPLETED |
| 124 | DataEr | RECOVERY RESPONSE TIMER EXPIRED |
| 125 | EODIni | END OF DAY PROCESSING INITIATED |
| 126 | EODEnd | END OF DAY PROCESSING COMPLETED |
| 137 | RecQty | RECOV EXCEEDS MAXIMUM QTY |
| 138 | RecPrc | RECOV INVALID LIMIT PRICE |
| 139 | RecBU | RECOV NONEXISTENT OWNING BUID |
| 140 | RecPst | RECOV NOT PERSISTENT |
| 141 | RecUsr | RECOV NONEXISTENT OWNING USERID |
| 142 | RecSes | RECOV NONEXISTENT OWNING SESSIONID |
| 143 | RecStp | RECOV INVALID STOP PRICE |
| 144 | RecDel | RECOV MARKED FOR DELETE |
| 145 | RecIns | RECOV NONEXISTENT INSTRUMENT |
| 146 | RecREv | RECOV BUSINESS UNIT RISK EVENT |
| 147 | RecPrc | RECOV INVALID NET CHANGE LIMIT PRICE |
| 148 | PDIOrd | RECOV PENDING ORDER DELETE |
| 150 | FusBox | FUSEBOX EVENT |
| 151 | SchExp | AUTOMATIC SCHEDULER TIMER EXPIRED |
| 152 | SchWrn | AUTOMATIC SCHEDULER WARNING |
| 153 | ProdVI | PRODUCT WIDE VOLATILITY INTERRUPT |
| 154 | InstVI | INSTRUMENT SPECIFIC VOLATILITY INTERRUPT |
| 155 | CapAdj | CAPITAL ADJUSTMENT CLEANUP |
| 156 | RefMod | REFERENCE DATA MODIFICATION |

| | | CLEANUP |
|-----|--------|--|
| 157 | Initia | INITIAL CLEANUP |
| 158 | Ping | PING REQUEST |
| 160 | StopT | STOP TRADING |
| 161 | Panic | PANIC CANCEL |
| 162 | SesIn | SESSION LOGIN |
| 163 | SesOut | SESSION LOGOUT |
| 164 | SloPrt | SLOW PARTITION REJECT TXN TIMER EXPIRED |
| 165 | SloPrt | SLOW PARTITION |
| 167 | DelCpx | DELETE EOD COMPLEX INSTRUMENT |
| 168 | DataIv | PRODUCT POOL VALIDATION |
| 169 | DataIv | COMPLEX INSTRUMENT INSTRUCTION VALIDATION |
| 171 | RelAll | RELEASE ALL LIMITS |
| 172 | LimL1 | LIMIT LEVEL 1 BREACH |
| 173 | LimL2 | LIMIT LEVEL 2 BREACH |
| 174 | LimL3 | LIMIT LEVEL 3 BREACH |
| 175 | StopB | STOP BUTTON HIT |
| 176 | RelStp | STOP BUTTON RELEASE |
| 177 | SlowB | SLOW BUTTON HIT |
| 178 | RelSlw | SLOW BUTTON RELEASE |
| 179 | MbSts | MEMBER STATUS CHANGE |
| 180 | Feed | FEED AFTER UNCROSSING |
| 181 | Owner | ORDER CHANGE OWNERSHIP |
| 182 | DataEr | AUTO DELETED COMPLEX INSTRUMENT MISSING LEG |
| 183 | Halt | SET ALL PRODUCTS HALT |
| 184 | SloPrt | CHECK SLOW PARTITION |
| 185 | SloPrt | RESOLVE SLOW PARTITION |
| 186 | ErrPrt | CHECK SLOW PARTITION TIMER EXPIRED |
| 187 | ErrPrt | RESOLVE SLOW PARTITION TIMER EXPIRED |
| 191 | CorAct | CORPORATE ACTION EVENT |
| 192 | DivPay | DIVIDEND PAYMENT EVENT |
| 193 | FirstD | FIRST TRADING DATE EVENT |
| 194 | LastD | LAST TRADING DATE EVENT |
| 195 | ChPara | CHANGE OF TRADING PARAMETER EVENT |
| 196 | ChCur | CHANGE OF CURRENCY EVENT |

| | | |
|-----|--------|---|
| 197 | ChPrAs | CHANGE OF PRODUCT ASSIGNMENT EVENT |
| 198 | ChRPrc | CHANGE OF REFERENCE PRICE EVENT |
| 199 | MSDIOr | ORDER DEL REQ BY MS EVENT |
| 200 | CTR | Change of Tick Size |
| 250 | DEFREJ | Deferred rejection due to mass cancellation. |
| 251 | DEFIOC | Deferred IOC processing due to mass cancellation. |

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance
TE590 CLIP Trading Indication

6.438 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.439 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

6.440 refFeeAmnt

Description This field contains the refund fee amount.

Format numeric signed 15, 2

| | |
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Where used: CB062 Designated Sponsor Refund

6.441 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

6.442 refPrcTyp

Description This field provides the context of the reference price.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|-------------------------|
| 1 | U | Underlying Price |
| 2 | C | Custom Underlying Price |

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

6.443 regOrderEvent

Description This field indicates events which affect an order or quote. The events are classified according to the scheme used in the regulatory reporting.

Format alphanumeric 2

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

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE590 CLIP Trading Indication

6.444 repondentsQuoting

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

Format: numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

6.445 repPerFromDat

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

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| | |
|-------------|--|
| Format | DateFormat |
| Where used: | <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> <p>TD962 MTD EnLight LP Performance</p> |

6.446 repPerToDat

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

Format DateFormat

| | |
|-------------|--|
| Where used: | <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> <p>TD962 MTD EnLight LP Performance</p> |
|-------------|--|

6.447 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: | <p>TD956 Basis Building Block Liquidity Provider</p> <p>TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning</p> <p>TD959 Designated Market Making Measurement</p> |
|-------------|--|

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6.448 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

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

6.449 reqTim

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

Format TimeFormat

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

6.450 reqTime

Description This field contains the request time.

Format TimeFormat18

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

6.451 reqType

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

| | |
|-----------------------------|---------------|
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Format alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--------------------------|
| 1 | CTA | Cross Trade Announcement |
| 2 | RFQ | Request for Quote |

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

6.452 requesterEnteringUser

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

Format alphanumeric 6

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

6.453 requesterOwnerBU

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

Format alphanumeric 8

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

6.454 requesterOwnerUser

Description This field contains the Requester user

Format alphanumeric 6

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

6.455 requesterSide

Description This field contains the side of the requester in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| B | Buy | Buy |
| S | Sell | Sell |

Where used: TE600 Eurex EnLight Maintenance

6.456 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd). It is the same as sumSmcReqTime.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.457 requote

Description This flag is set by requester to indicate that the respondent must quote again.

Format alphanumeric 1

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

| | |
|-----------------------------|---------------|
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Where used: TE600 Eurex EnLight Maintenance

6.458 respondentEnteringUser

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

Format alphanumeric 6

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

6.459 respondentOwnerBU

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

Format alphanumeric 8

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

6.460 respondentOwnerUser

Description This field contains the Respondent user.

Format alphanumeric 6

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

6.461 respondentSide

Description This field contains the side of the respondent in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

| | |
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Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| B | Buy | Buy |
| S | Sell | Sell |

Where used: TE600 Eurex EnLight Maintenance

6.462 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

6.463 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

6.464 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | FALSE | False |
| 1 | TRUE | True |

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

6.465 rmmFulInd

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

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.466 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

6.467 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

6.468 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD945 MTD - Regular Market Making Quote Request Performance
- TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

| | |
|-----------------------------|---------------|
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TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and
 Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD961 Daily EnLight LP Performance
 TD962 MTD EnLight LP Performance
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.469 rptFlexKey

| | |
|-------------|--|
| Description | This field contains the report flexible key. |
| Format | alphanumeric 14 |

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD954 Stressed Market Conditions
- TD983 Regulatory Market Making MTD
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TE930 T7 Daily Trade Statistics
- TL001 System Transaction Overview
- TR100 Order to Trade Ratio Report
- TR101 MiFID II OTR Report
- TR102 Excessive System Usage Report
- TR160 Identifier Mapping Error
- TR161 Identifier Mapping Status
- TR162 Algo HFT Error

TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

6.470 rptNam

Description This field contains the report name.

Format alphanumeric 30

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily EnLight LP Performance
TD962 MTD EnLight LP Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report
TT136 Pre-trade Risk Control

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6.471 rptPrntEffDat

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

Format DateFormat

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD945 MTD - Regular Market Making Quote Request Performance
- TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance

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| T7 Release 7.0 | |
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TD947 MTD - Advanced Market Making Quote Request Performance
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance
 TD954 Stressed Market Conditions
 TD955 Building Block Liquidity Provider Measurement
 TD956 Basis Building Block Liquidity Provider
 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
 TD959 Designated Market Making Measurement
 TD961 Daily EnLight LP Performance
 TD962 MTD EnLight LP Performance
 TD982 Special Report French Equity Options
 TD983 Regulatory Market Making MTD
 TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE550 Open Order Detail
 TE590 CLIP Trading Indication
 TE600 Eurex EnLight Maintenance
 TE610 Eurex EnLight Best Execution Summary
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report
 TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.472 rptPrntEffTim

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

Format

TimeFormat

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
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

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TR160 Identifier Mapping Error
 TR161 Identifier Mapping Status
 TR162 Algo HFT Error
 TR163 Algo HFT Status
 TR901 MiFID II Message Rate Report
 TR902 Daily Order and Quote Transactions
 TT132 Market Maker Protection
 TT133 Trading Risk Events
 TT135 Risk Event Report
 TT136 Pre-trade Risk Control

6.473 rptPrntRunDat

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

Format DateFormat

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- TA113 Complex and Flexible Instrument Definition
- TA114 Variance Futures Parameter
- TA115 Total Return Futures Parameters
- TA116 Decay Split Table
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD961 Daily EnLight LP Performance
TD962 MTD EnLight LP Performance
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

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

6.474 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 11

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

6.475 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

6.476 secuPrvClsPrc

Description This field contains the previous day closing price. In case of derivative its the underlying or security in the market. In case of Cash its the closing Price of the Instrument

Format numeric 10, 5

Where used: TD930 Daily Trade Statistics

6.477 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

6.478 sellLimit

Description This field contains the sell limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.479 seriMthTrdQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.480 seriMthTrdQtyVDO

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

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

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6.481 seriTrdTotQtyBst

| | |
|-------------|--|
| Description | This field contains the instrument total traded best quantity. |
| Format | numeric 13, 4 |
| Where used: | TD930 Daily Trade Statistics |

6.482 seriTrdTotQtyVDO

| | |
|-------------|---|
| Description | This field contains the instrument total traded VDO quantity. |
| Format | numeric 13, 4 |
| Where used: | TD930 Daily Trade Statistics |

6.483 sessionId

| | |
|-------------|--|
| Description | This field contains the session ID. |
| Format | numeric 9 |
| Where used: | CB068 Transaction Overview CB069 Transaction Report RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE590 CLIP Trading Indication TT132 Market Maker Protection |

6.484 settlAcct

| | |
|-------------|---|
| Description | This field contains the settlement account. |
| Format | alphanumeric 35 |

| | |
|-----------------------------|---------------|
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Where used: RD115 User Profile Status
TC810 T7 Daily Trade Confirmation

6.485 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.486 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

6.487 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

6.488 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3

| | |
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| T7 Release 7.0 | |
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Where used: TC810 T7 Daily Trade Confirmation

6.489 settlDat

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

Format DateFormat

Where used: TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance

6.490 settlementPrc

Description This field indicates the settlement price calculated from the settlement volatility.

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

6.491 settlementVola

Description This field indicates the settlement volatility used to calculate the settlement price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.492 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 |

6.493 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 |

6.494 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 |

6.495 settlTyp

| | |
|-------------|--|
| Description | This field indicates the C7 settlement type. |
| Format | alphanumeric 1 |

| | |
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|---------------------|---------------------|
| C | Cash Settlement | |
| P | Physical Settlement | |

Where used: TA113 Complex and Flexible Instrument Definition

6.496 shortCodeId

Description The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

6.497 showLastNegotiatedPrc

Description This flag set by requester to show the last negotiated price to the respondent.

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

6.498 showLastNegotiatedPrcQty

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

Format alphanumeric 1

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | False |
| 1 | T | True |

Where used: TE600 Eurex EnLight Maintenance

6.499 showNoOfRespondents

Description This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

6.500 showPrc

Description This flag set by requester to show Bid and Offer price to the respondent.

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

6.501 showQty

Description This flag set by requester to show open quantity to the respondent.

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Format alphanumeric 1

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

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

6.502 showSide

Description This flag set by requester to show side to the respondent.

Format alphanumeric 1

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

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

6.503 shtQuoPct

Description This field contains short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format numeric 6, 2

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

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

6.504 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

6.505 sideFixed

Description This flag indicates whether the Side is fixed.

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

6.506 sideId

Description This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.

Format alphanumeric 20

| | |
|-----------------------------|---------------|
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Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance

6.507 sideLiquidityInd

Description This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.

Format alphanumeric 1

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

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

6.508 sideStatus

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

Format alphanumeric 3

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

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance

| | |
|-----------------------------|---------------|
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6.509 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 |

6.510 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 |

6.511 smcAccumTime

| | |
|-------------|---|
| Description | This field indicates the accumulated SMC time during that day in the required expiries and strikes. It is used to calculate the quotation coverage. |
| Format | TimeFormat |
| Where used: | TD954 Stressed Market Conditions |

6.512 smcCovrdTime

| | |
|-------------|---|
| Description | This field contains SMC covered time, which is the total time for which valid quotes were provided in the respective expiries and strikes during SMC. |
| Format | TimeFormat |

| | |
|-----------------------------|---------------|
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Where used: TD954 Stressed Market Conditions

6.513 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

6.514 smcDayFulInd

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

6.515 smcFullfilled

Description This field indicate whether a market maker has fullfilled his quoting obligations during the stress market conditions ("SMC").

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | F | FALSE |
| 1 | T | TRUE |

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

6.516 smcMtdFulfilledInd

Description This field indicates whether the SMC requirement per member and product is fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid Values: YES and NO.

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.517 smcReqTime

Description This field contains the required time for quotation during SMC in order to qualify for the respective incentives.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.518 smcTime

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.519 smpDeletedQty

Description This field contains the prevented self-match quantity.

| | |
|-----------------------------|---------------|
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Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches
TE812 Daily Prevented Self-Matches

6.520 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

6.521 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

6.522 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.523 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 |

6.524 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 |

6.525 statusInd

| | |
|-------------|----------------------------------|
| Description | States the status of the mapping |
| Format | alphanumeric 1 |

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

| | |
|-------------|---------------------------------|
| Where used: | TR161 Identifier Mapping Status |
|-------------|---------------------------------|

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6.526 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 |

6.527 strikePrc

| | |
|-------------|--|
| Description | The price at which the underlying is received or delivered when an option is exercised. This price is also referred as exercise price. |
| Format | numeric 10, 4 |
| Where used: | TA116 Decay Split Table |

6.528 strtDat

| | |
|-------------|--|
| Description | This field contains the start date from which member's transactions are considered for generation of the report. |
| Format | DateFormat |
| Where used: | TE545 Daily TES Maintenance |

6.529 sumAcctFeeCrtDayAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the current day per account. |
| Format | numeric 15, 2 |

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Where used: CB050 Fee Overall Summary

6.530 **sumAcctFeeCrtMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.531 **sumAcctFeeCrtMthBal**

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

Format numeric 15, 2

Where used: CB060 Fee Statement

6.532 **sumAcctFeePrvDayAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.533 **sumAcctFeePrvMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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| T7 Release 7.0 | |
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6.534 sumAcctFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.535 sumAcctOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

6.536 sumAcctOrdrVol

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

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.537 sumAcctTrnFeeAmnt

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

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| T7 Release 7.0 | |
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6.538 **sumAccumTim**

| | |
|-------------|---|
| Description | This field indicates the sum of the accumulated time. |
| Format | TimeFormat |
| Where used: | TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |

6.539 **sumAllTrades**

| | |
|-------------|---|
| Description | Accumulated number of trades included TES trades. |
| Format | numeric 11 |
| Where used: | TE910 T7 Daily Trade Activity |

6.540 **sumAllVolume**

| | |
|-------------|---|
| Description | Accumulated traded Volume included TES trades |
| Format | numeric 15, 4 |
| Where used: | TE910 T7 Daily Trade Activity |

6.541 **sumBUOtrExecOrdrNo**

| | |
|-------------|---|
| Description | This field contains the total number of all order and quote executions of all traders of a member, which were active in an respective ISIN. |
| Format | numeric 10 |

| | |
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| XML Report Reference Manual | Version 2.1.3 |
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Where used: TR101 MiFID II OTR Report

6.542 sumBUOtrExecOrdVol

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

6.543 sumBUOtrOrdNo

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

6.544 sumBUOtrOrdVol

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

6.545 sumClasDayTesVol

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

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Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.546 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

6.547 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

6.548 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

6.549 sumClasOpnIntQty

Description This field contains the Interest Total Display.

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Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.550 sumCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series).

Format TimeFormat

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

6.551 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

6.552 sumCurrDayAmnt

Description This field displays the sum of the current day amounts over all market groups.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

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| T7 Release 7.0 | |
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6.553 sumCurrFeeCrtDayAmnt

| | |
|-------------|--|
| Description | This field contains the fee sum of the current day per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.554 sumCurrFeeCrtMthAmnt

| | |
|-------------|--|
| Description | This field contains the fee sum of the current month per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.555 sumCurrFeeCrtMthBal

| | |
|-------------|--|
| Description | This field contains the fee sum of the current month per currency. |
| Format | numeric 15, 2 |
| Where used: | CB060 Fee Statement |

6.556 sumCurrFeePrvDayAmnt

| | |
|-------------|---|
| Description | This field contains the fee sum of the previous day per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.557 sumCurrFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.558 sumCurrFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.559 sumCurrOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

6.560 sumCurrOrdrVol

Description This field contains the total order volume and per trading currency.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

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| T7 Release 7.0 | |
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6.561 sumCurrTrnFee

Description This field contains the sum of the accumulated transaction fees.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.562 sumDayCutLim

Description This field contain the sum of day cut off limit.

Format numeric 10

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

6.563 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.564 sumFeeAmnt

Description This field contains the sum of fees.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

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| T7 Release 7.0 | |
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6.565 **sumFeeConnAmnt**

| | |
|-------------|--|
| Description | This field contains the sum of connection amounts. |
| Format | numeric signed 15, 2 |
| Where used: | CB080 Monthly Fee and Rebate Statement |

6.566 **sumFirmOtrExecOrdNo**

| | |
|-------------|--|
| Description | This field contains the total number of all order and quote executions on firm level (all traders of all members), which were active in an ISIN. |
| Format | numeric 11 |
| Where used: | TR101 MiFID II OTR Report |

6.567 **sumFirmOtrExecOrdVol**

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

6.568 **sumFirmOtrOrdNo**

| | |
|-------------|---|
| Description | This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN. |
| Format | numeric 11 |
| Where used: | TR101 MiFID II OTR Report |

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6.569 sumFirmOtrOrdVol

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

6.570 sumGoodQuoReqResp

| | |
|-------------|--|
| Description | This field contains the sum of good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex. |
| Format | numeric 10 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.571 sumHseFeeCrtMthBal

| | |
|-------------|--------------------------------|
| Description | This field contains the Total. |
| Format | numeric 15, 2 |
| Where used: | CB060 Fee Statement |

6.572 sumHseOrdQty

| | |
|-------------|---|
| Description | This field contains the order quantity. |
| Format | numeric 17, 4 |

| | |
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Where used: CB060 Fee Statement

6.573 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 15, 4

Where used: CB060 Fee Statement

6.574 sumInstDsAddCrt

Description This field contains the sum of the additional credits per instrument and Designated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.575 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

6.576 sumInstIsinFeeCrtMthBal

Description This field contains the sum of the current month's fees per ISIN.

Format numeric 15, 2

| | |
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| T7 Release 7.0 | |
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Where used: CB060 Fee Statement

6.577 sumInstMembFeeCrtDayAmnt

Description This field contains the sum of order fees per transaction and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.578 sumInstMembFeeCrtMthAmnt

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.579 sumInstMembFeePrvDayAmnt

Description This field contains the sum of current day's fees at previous day's value per fee type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.580 sumInstMembFeePrvMthAmnt

Description This field contains the fee sum of current month's fees at previous months's value per fee type and per instrument type.

Format numeric 15, 2

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|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: CB050 Fee Overall Summary

6.581 sumInstMembFeeYtdAmnt

Description This field contains the current year's total calculated fees at current months's value per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.582 sumInstOrdrAddCrt

Description This field contains the sum of the additional credits per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.583 sumInstOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

6.584 sumInstOrdrRefAmnt

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

| | |
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| T7 Release 7.0 | |
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Where used: CB062 Designated Sponsor Refund

6.585 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

6.586 sumInstOrdrVol

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

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.587 sumInstQtAddCrt

Description This field contains the sum of the additional credits per instrument and quote.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.588 sumInstQtRefAmnt

Description This field contains the sum of the refund amounts per instrument and quote.

Format numeric signed 15, 2

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| T7 Release 7.0 | |
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Where used: CB062 Designated Sponsor Refund

6.589 sumInstTranFee

Description This field contains the sum of order fees per transaction and per Instrument.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.590 sumMembExcAddCrt

Description This field contains the sum of the additional credits per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.591 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

6.592 sumMembFeeAmnt

Description This field contains the sum of the fee amount per member.

Format numeric signed 12, 2

Where used: CB080 Monthly Fee and Rebate Statement

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| T7 Release 7.0 | |
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6.593 sumMembFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.594 sumMembFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.595 sumMembFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

6.596 sumMembFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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| T7 Release 7.0 | |
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6.597 sumMembFeePrvMthAmnt

| | |
|-------------|--|
| Description | This field contains the fee sum of the previous month per clearing member. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.598 sumMembFeeYtdAmnt

| | |
|-------------|--|
| Description | This field contains the year-to-date fee sum per currency. |
| Format | numeric 15, 2 |
| Where used: | CB050 Fee Overall Summary |

6.599 sumMembOrdrQty

| | |
|-------------|---|
| Description | This field contains the total number of orders and per Business Unit. |
| Format | numeric 13 |
| Where used: | CB042 Fee Per Executed Order CB060 Fee Statement |

6.600 sumMembOrdrQty1

| | |
|-------------|---|
| Description | This field contains the total number of order transactions per business unit, account and instrument (ISIN). NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume. |
| Format | numeric 13 |
| Where used: | CB068 Transaction Overview |

| | |
|-----------------------------|---------------|
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6.601 sumMembOrdVol

Description This field contains the total order volume and per Business Unit.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.602 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

6.603 sumMembTotBuyOrdr

Description This field contains the total of the order quantity bought per Member .

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

6.604 sumMembTotQty

Description This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN).
NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

| | |
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Format numeric 9

Where used: CB068 Transaction Overview

6.605 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

6.606 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

6.607 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

6.608 sumMktGrpAddCrt

Description This field contains the sum of the additional credits per market group.

Format numeric signed 15, 2

| | |
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| T7 Release 7.0 | |
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Where used: CB062 Designated Sponsor Refund

6.609 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

6.610 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

6.611 sumNonDisclTrades

Description Accumulated number of Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.612 sumNonDisclVolume

Description Accumulated traded Volume of Non Disclosed trades

Format numeric 15, 4

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: TE910 T7 Daily Trade Activity

6.613 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

6.614 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

6.615 sumProdDayTesVol

Description This field contains the accumulated TES Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.616 sumProdDayTotVol

Description This field contains the accumulated Total Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.617 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 |

6.618 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 |

6.619 sumProdOpnIntQty

| | |
|-------------|---|
| Description | This field contains the Grand Interest Display. |
| Format | numeric 15, 4 |
| Where used: | TE930 T7 Daily Trade Statistics |

6.620 sumProdTESClgBuy

| | |
|-------------|--|
| Description | This field contains the accumulated clearing qty of buy volume for TES trades. |
| Format | numeric 13, 4 |
| Where used: | TE810 T7 Daily Trade Confirmation |

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| T7 Release 7.0 | |
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6.621 **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

6.622 **sumProdTESTotBuy**

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.623 **sumProdTESTotSell**

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.624 **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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.625 **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 |

6.626 **sumProdTim**

| | |
|-------------|---|
| Description | This field indicates the sum of the product time. |
| Format | TimeFormat |
| Where used: | TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options |

6.627 **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 |

6.628 **sumProdTotClgBuy**

| | |
|-------------|---|
| Description | This field contains the accumulated clearing qty of buy deal item for on-exchange trades. |
| Format | numeric 13, 4 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: TE810 T7 Daily Trade Confirmation

6.629 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

6.630 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

6.631 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

6.632 sumProdTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

| | |
|-----------------------------|---------------|
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Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.633 sumProdVolM

Description This field indicates the sum of market maker volume.

Format numeric 13, 4

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

6.634 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product in the reporting period.

Format numeric 5

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

6.635 sumQuoReqViol

Description This field contains the sum of quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format numeric 10

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

6.636 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.637 sumReqTim

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

Format TimeFormat

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

6.638 sumReqTimSize

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Larger Size.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

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6.639 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 |

6.640 sumShtQuoPct

| | |
|-------------|--|
| Description | This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span. |
| Format | numeric 6, 2 |
| Where used: | TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance |

6.641 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 |

6.642 sumSmcAccumTime

| | |
|-------------|---|
| Description | This field indicates the accumulated SMC time in the required expiries and strikes in total for that month (mtd). |
| Format | TimeFormat |

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|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: TD954 Stressed Market Conditions

6.643 sumSmcCovrdTime

Description This field contains the total covered time for quotation during SMC for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.644 sumSmcDayFulInd

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

6.645 sumSmcReqTime

Description This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.646 sumSmcTime

Description This field indicates the total time that the product was in SMC during that month (mtd).

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Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.647 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

6.648 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

6.649 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

6.650 sumSynch100To

Description This field displays the sum of the field synch100To over all market groups.

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| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.651 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

6.652 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.653 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.654 sumTESClgBuy

Description This field contains the accumulated clearing qty of buy volume for TES trades

Format numeric 13, 4

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| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TE810 T7 Daily Trade Confirmation

6.655 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

6.656 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.657 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.658 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TE910 T7 Daily Trade Activity

6.659 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

6.660 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

6.661 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.662 sumTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

Format numeric 9

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| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.663 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

6.664 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

6.665 sumTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

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6.666 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

6.667 sumTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.668 sumUserTxnCnt

Description This field contains the sum of transaction counts per user.

Format numeric 9

Where used: CB068 Transaction Overview

6.669 sumValGoodQuoReqResp

Description This field contains the sum of the number of valid good quote request responses after the cut limit adjustment.

Format numeric 10

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

6.670 sumValQuoReqTot

Description This field contains the sum of the total number of valid quote requests after cut limit adjustment.

Format numeric 10

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

6.671 sumValQuoReqViol

Description This field contains the sum of the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format numeric 10

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

6.672 sumViol

Description This field indicates the sum of violation indicators.

Format numeric 5

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| T7 Release 7.0 | |
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Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.673 sumViolPct

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

Format numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement

6.674 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

6.675 swapCust2

Description This field contains the ID of the second customer involved in the trade for exchange for physical, financial or swap.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

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6.676 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 |

6.677 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 |

6.678 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 |

6.679 targetProduct

| | |
|-------------|--|
| Description | This field contains the target Product of decaying instrument. |
| Format | alphanumeric 12 |

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Where used: TA116 Decay Split Table

6.680 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | ENT | TES Entry |
| 2 | MOD | TES Modification |
| 3 | DEL | TES Deletion |
| 4 | APP | TES Approve |
| 5 | EXE | TES Execution |
| 6 | UPL | TES Upload |
| 7 | AUT | TES Auto Approve |

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance

6.681 tesDescription

Description This field contains the free description entered by the initiating user of the TES trade.

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance
TE545 Daily TES Maintenance

6.682 tesEligibility

Description This flag describe if an instrument is TES eligible.

Format alphanumeric 1

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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | 0 | FALSE |
| 1 | 1 | TRUE |

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.683 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

6.684 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

6.685 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

6.686 tesType

Description This field contains the T7 Entry Service (TES) type code.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|--------------------------------|
| 1 | BLK | BLOCK TRADE |
| 2 | EFF | EFP FINANCIAL TRADE |
| 3 | EFI | EFP INDEX TRADE |
| 4 | EFS | EXCHANGE FOR SWAP TRADE |
| 5 | VOL | VOLA TRADE |
| 6 | BAS | BASIS TRADE |
| 7 | TAM | BLOCK TRADE AT MARKET |
| 8 | LIS | LARGE IN SCALE (cash-specific) |
| 9 | OTC | OTC (cash-specific) |

Where used:
 RD110 User Profile Maintenance
 RD115 User Profile Status
 TC545 Daily TES Maintenance
 TC810 T7 Daily Trade Confirmation
 TE545 Daily TES Maintenance
 TE810 T7 Daily Trade Confirmation

6.687 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

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6.688 time18

Description This field contains the time of the given transaction, which is in generic time format.

Format TimeFormat18

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TT132 Market Maker Protection
- TT136 Pre-trade Risk Control

6.689 timeValidity

Description This field contains the time validity.

Format alphanumeric 1

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

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Where used:

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

6.690 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

6.691 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

6.692 totalUserExecOrdrVol

Description This field contains the total volume of all order and quote executions of one trader of a member, who was active in a respective ISIN.

Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

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6.693 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 |

6.694 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 |

6.695 totBURules

| | |
|-------------|---|
| Description | This field contains the number of trade enrichment rules per business unit. |
| Format | numeric 5 |
| Where used: | RD135 Trade Enrichment Rule Status |

6.696 totBusinessUnitIdRiskEvt

| | |
|-------------|--|
| Description | This field indicates the total business units. |
| Format | numeric 5 |
| Where used: | TT133 Trading Risk Events |

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| T7 Release 7.0 | |
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6.697 totBUUpdCodAdd

Description This field contains the number of added records per business unit.

Format numeric 5

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

6.698 totBUUpdCodChg

Description This field contains the number of changed records per business unit.

Format numeric 5

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

6.699 totBUUpdCodDel

Description This field contains the number of deleted records per business unit.

Format numeric 5

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

6.700 totParticipantIdRiskEvt

Description This field indicates the total participants.

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Format numeric 5

Where used: TT133 Trading Risk Events

6.701 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
RD140 Pre-trade Limits Maintenance - Trading Participant

6.702 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
RD140 Pre-trade Limits Maintenance - Trading Participant

6.703 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
RD140 Pre-trade Limits Maintenance - Trading Participant

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| T7 Release 7.0 | |
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6.704 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 |

6.705 totQuoReqViolPct

| | |
|-------------|--|
| Description | This field indicates the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package. |
| Format | numeric 6, 2 |
| Where used: | TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement |

6.706 totTrdDays

| | |
|-------------|---|
| Description | This field contains the total trading days in the current month. |
| Format | numeric 2 |
| Where used: | TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report |

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| T7 Release 7.0 | |
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6.707 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

6.708 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

6.709 totUserUpdCodAdd

Description This field contains the number of added records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.710 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

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| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.711 totUserUpdCodDel

| | |
|-------------|---|
| Description | This field contains the number of deleted records per user. |
| Format | numeric 5 |
| Where used: | RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance |

6.712 tradedVol

| | |
|-------------|---|
| Description | Total traded volume per product per member. |
| Format | numeric 17, 4 |
| Where used: | TR100 Order to Trade Ratio Report |

6.713 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 |

6.714 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. |
|-------------|---|

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Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

6.715 tradesCnt

Description Total number of trades per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.716 tradeSideId

Description This field contains the CLIP trade side ID.

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.717 tradeType

Description This field indicates the trade type.

Format alphanumeric 1

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 1 | REGU | Regular On-Exchange Trade |
| 2 | AUCT | Auction Trade (Order Book Uncrossing) |
| 3 | REV | On-Exchange Trade Reversal |
| 4 | PREL | Preliminary On-Exchange Trade |
| 5 | FINA | Final On-Exchange Trade |
| 6 | PAUC | Preliminary Auction Trade |
| 7 | FAUC | Final Auction Trade |
| 8 | SMP | Self Match Prevented On-Exchange Trade |
| 9 | TES | Off Book Trade (T7 Entry Service) |
| A | RTES | Off Book Trade Reversal |
| B | PTES | Preliminary Off Book Trade |
| C | FTES | Final Off Book Trade |
| D | PMT | Preliminary Manually Entered Trades by MS |
| E | FMT | Final Manually Entered Trades by MS |
| F | VDO | Volume Discovery Order Midpoint Trade (Cash Specific) |
| G | BEST | Best Order Execution Trade (Cash Specific) |
| H | CLIP | Clip Trade |
| I | CLOB | CLIP Trade Outside BBO |

Where used:

- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

6.718 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

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

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

6.719 tradingIndicationActivity

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---|
| 1 | ADD | Addition of a CLIP trading indication with announcement |
| 2 | DEL | Abandonment of a CLIP improvement period |
| 3 | MTCH | Matching |

Where used: TE590 CLIP Trading Indication

6.720 tradingIndicationId

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

Format numeric 20

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TE590 CLIP Trading Indication

6.721 tradingParticipant

Description This field contains the trading participants.

Format alphanumeric 5

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

6.722 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|------------------------------------|
| 1 | CAO | Closing Auction Only |
| 2 | BOC | Book or Cancel |
| 3 | AO | Auction Only (Derivative specific) |
| 4 | OAO | Opening Auction Only |

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

6.723 tradingSec12M

Description This field contains the number of seconds per ISIN (for Cash Market) or per Product (for Derivatives Market) during the last 12 months excluding the report month as defined in NoSecDate.

| | |
|-----------------------------|---------------|
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Format numeric 8

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

6.724 tradPartLngName

Description This field contains the trading participants legal name.

Format alphanumeric 40

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

6.725 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

6.726 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

6.727 trailStopPricePct

Description This field contains the absolute percentage for trailing stop order.

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Format numeric 6, 2

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.728 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

6.729 transactions12M

Description This field contains the number of messages per ISIN (for Cash Market) or per Product (for Derivatives Market) defined as the sum of "noTransactionsDate" of the last 12 month excluding the report month.

Format numeric 11

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

6.730 transactions12MIsin

Description This field sums up transactions12M over all participants of an investment firm.

Format numeric 12

Where used: TR901 MiFID II Message Rate Report

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.731 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 |

6.732 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 |

6.733 tranTypCod

| | |
|-------------|--|
| Description | This field contains the transaction type code. |
| Format | alphanumeric 1 |
| Where used: | TL001 System Transaction Overview |

6.734 trDay

| | |
|-------------|--|
| Description | This field contains Trading Day (one row per day) of the current month). |
| Format | DateFormat |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: CB042 Fee Per Executed Order
 TR100 Order to Trade Ratio Report
 TR102 Excessive System Usage Report

6.735 trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

6.736 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.737 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.738 trdVol

Description This field shows either n/a or a natural number indicating the traded volume. Although a volume the field has alphanumeric format.

Format alphanumeric 13

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: CB069 Transaction Report

6.739 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

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

6.740 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.741 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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6.742 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 |

6.743 txnCnt

| | |
|-------------|---|
| Description | This field contains the transaction count. |
| Format | numeric 9 |
| Where used: | CB068 Transaction Overview CB069 Transaction Report TR102 Excessive System Usage Report |

6.744 txnLimit

| | |
|-------------|---|
| Description | This field contains the Transaction Limit per product |
| Format | numeric 12 |
| Where used: | TR102 Excessive System Usage Report |

6.745 txnTypNam

| | |
|-------------|--|
| Description | This field contains the transaction type name. |
| Format | alphanumeric 13 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
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Where used: CB068 Transaction Overview

6.746 typOrig

Description This field contains the type of origin.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0 | ME | T7 Matching Engine |
| 1 | TES | TES |

Where used: TR160 Identifier Mapping Error

6.747 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

6.748 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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6.749 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 |

6.750 underlyingPrice

| | |
|-------------|---|
| Description | This field contains the underlying price used to calculate the realised variance. |
| Format | numeric signed 9, 5 |
| Where used: | TA114 Variance Futures Parameter TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary |

6.751 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 |

6.752 undPrice

| | |
|-------------|--|
| Description | This field contains the price of the underlying leg of an option volatility strategy |
| Format | numeric signed 9, 5 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TA113 Complex and Flexible Instrument Definition

6.753 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.754 undrPrvClsPrc

Description This field contains the closing price of the underlying on the previous business day.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.755 updateTime

Description Responder 1 (Max 50) time of last update.

Format TimeFormat18

Where used: TE610 Eurex EnLight Best Execution Summary

6.756 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A | Add | |
| C | Change | |
| D | Delete | |
| G | Grp Ch | |

Where used:

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

6.757 updDat

Description This field contains the date of last update

Format DateFormat

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD140 Pre-trade Limits Maintenance - Trading Participant
- TT133 Trading Risk Events

6.758 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

Where used:

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

6.759 updTim

Description This field contains time of the last change performed.

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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| | |
|-------------|---|
| Format | TimeFormat |
| Where used: | RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant TT133 Trading Risk Events |

6.760 uploadFile

| | |
|-------------|--|
| Description | The name of the upload file. |
| Format | alphanumeric 45 |
| Where used: | TR160 Identifier Mapping Error TR162 Algo HFT Error |

6.761 user

| | |
|-------------|---|
| Description | This field indicates the user. |
| Format | alphanumeric 6 |
| Where used: | CB042 Fee Per Executed Order CB062 Designated Sponsor Refund CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail |

TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TT133 Trading Risk Events

6.762 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: CB069 Transaction Report

6.763 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

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

6.764 userOrdNum

Description This field contains the free-format order reference text for member internal usage.

Format alphanumeric 16

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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| XML Report Tag Descriptions | Page 499 |

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

6.765 userRiskGroupId

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

6.766 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

6.767 usrOrdrNum

Description This field contains the user order number, which the member assigned to the order.

Format alphanumeric 12

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Tag Descriptions | Page 500 |

6.768 valGoodQuoReqResp

| | |
|-------------|--|
| Description | This field contains the number of valid good quote request responses after the cut limit adjustment. |
| Format | numeric 10 |
| Where used: | <p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> |

6.769 validFrom

| | |
|-------------|---|
| Description | States the valid from date for a given value of the identifier. |
| Format | DateFormat |
| Where used: | <p>TR161 Identifier Mapping Status</p> <p>TR163 Algo HFT Status</p> |

6.770 validityFlg

| | |
|-------------|---|
| Description | This field indicates the business status of a trade enrichment rule |
| Format | alphanumeric 1 |
| Where used: | RD135 Trade Enrichment Rule Status |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Tag Descriptions | Page 501 |

6.771 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 |

6.772 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 |

6.773 valQuoReqTot

| | |
|-------------|--|
| Description | This field contains the total number of valid quote requests after cut limit adjustment. |
| Format | numeric 10 |
| Where used: | <p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
| Simulation | 19.09.2018 |
| XML Report Tag Descriptions | Page 502 |

6.774 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: | <p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> |

6.775 vegaUnit

| | |
|-------------|--|
| Description | This field indicates the Vega Unit multiplier. |
| Format | numeric 9 |
| Where used: | TA114 Variance Futures Parameter |

6.776 versionNo

| | |
|-------------|--|
| Description | This field contains version number for order modification. |
| Format | numeric 9 |

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: CB042 Fee Per Executed Order
 CB062 Designated Sponsor Refund
 TC540 Daily Order Maintenance
 TC550 Open Order Detail
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches

6.777 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | Y | Yes |
| 0 | N | No |

Where used: TR100 Order to Trade Ratio Report
 TR101 MiFID II OTR Report
 TR102 Excessive System Usage Report

6.778 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report

6.779 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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| XML Report Tag Descriptions | Page 504 |

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1 | | Yes |
| 0 | | No |

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

6.780 violPct

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

Format numeric 6, 2

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

6.781 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

| | |
|-----------------------------|---------------|
| T7 Release 7.0 | |
| XML Report Reference Manual | Version 2.1.3 |
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Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation

6.782 volFactor

Description This field contains Volume Factor which is used to calcued Volume Component

Format numeric 4

Where used: TR102 Excessive System Usage Report

6.783 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE590 CLIP Trading Indication
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

7Glossary

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

Table 7.1 - Glossary