

T7 Release 12.1

XML Report Reference Manual

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T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	Page 2

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T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	Page 3

Table of Contents

1	Introduction	37
2	XML Trading Reports Concepts	38
2.1	XML Report Layout	38
2.1.1	Structures	38
2.1.2	Structure Members	38
2.1.3	Data Types	38
2.1.4	Rules for creating the XML Structure	38
2.1.4.1	Main Report Structure	38
2.1.4.2	Sub structures	39
2.1.4.3	Field Values	39
2.1.5	Rules for Text Reports	40
2.1.5.1	Generic Text Report Structure	40
2.1.5.2	Field Values	40
2.2	Common Report Engine	41
2.3	Product and Instrument Reference Data	41
3	Introduction to XML Reports	42
3.1	XML Report Characteristics	42
3.2	Structure cardinality	43
3.3	Usage Code	43
3.4	Reports per T7 Trading Instance	43
4	XML Report Descriptions	44
4.1	CB Clearing Position and Transactions	44
4.1.1	CB042 Fee Per Executed Order	44
4.1.2	CB050 Fee Overall Summary	47
4.1.3	CB060 Fee Statement	50
4.1.4	CB062 Designated Sponsor Refund	53
4.1.5	CB068 Transaction Overview	56
4.1.6	CB069 Transaction Report	59
4.1.7	CB080 Monthly Fee and Rebate Statement	62
4.1.8	CB142 Fee Per Executed Order T7 Boerse Frankfurt	66
4.1.9	CB150 Fee Overall Summary T7 Boerse Frankfurt	70
4.1.10	CB160 Fee Statement T7 Boerse Frankfurt	73
4.1.11	CB162 Monthly Specialist Refund	76
4.1.12	CB242 Specialist Service Fee Per Executed Order	80
4.1.13	CB243 Specialist Service Fee XFS Per Executed Order	84
4.1.14	CB250 Specialist Service Fee Overall Summary	88
4.1.15	CB253 Specialist Service Fee XFS Overall Summary	91
4.1.16	CB260 Specialist Service Fee Statement	94
4.1.17	CB263 Specialist Service Fee XFS Statement	97
4.1.18	CB442 DBDX Fee Per Executed Order	100
4.1.19	CB480 DBDX Monthly Fee and Rebate Statement	103

17 Releas	se 12.1	_
XML Rep	ort Reference Manual	Vers. 2
		24.04.2024
		Page 4
4.2	PM Performance Measurement	107
4.2.1	PM010 Performance Report Equities Regulated Market Maker	107
4.2.2	PM020 Performance Report ETFs & ETPs Regulated Market Maker	111
4.2.3	PM100 Performance Report Equities Designated Sponsor	114
4.2.4	PM200 Performance Report ETFs and ETPs Designated Sponsor	118
4.2.5	PM300 Compliance Report Equities Designated Sponsor	121
4.2.6	PM400 Compliance Report ETFs & ETPs Designated Sponsor	123
4.2.7	PM500 Rating Report Equities Designated Sponsor	125
4.2.8	PM600 Individual Rating Report Equities Designated Sponsor	129
4.2.9	PM700 Xetra Retail Liquidity Provider	132
4.2.10	PM710 Xetra Retail Member Organization	135
4.2.11	PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs	137
4.2.12	PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs	140
4.2.13	PM900 Specialist Performance per Executed Order	143
4.2.14	PM910 ITM Issuer Fulfillment Aggregated	145
4.2.15	PM920 ITM Issuer Fulfillment Instrument Level	147
4.2.16	PM930 ITM Issuer Performance Per Executed Order	149
4.3	RC Contract Maintenance	151
4.3.1	RC100 Capital Adjustment Series Report	151
4.4	RD Trading RDS Reports	153
4.4.1	RD110 User Profile Maintenance	153
4.4.2	RD115 User Profile Status	156
4.4.3	RD130 Trade Enrichment Rule Maintenance	159
4.4.4	RD135 Trade Enrichment Rule Status	161
4.4.5	RD180 Auto Approval Rule Maintenance	163
4.4.6	RD185 Auto Approval Rule Status	166
4.4.7	RD190 SRQS Respondent Assignment Maintenance	169
4.4.8	RD195 SRQS Respondent Assignment Status	172
4.4.9	RD205 SMP Group Status Report	174
4.4.10	RD210 Clearing Member Defined TSL Maintenance	176
4.4.11	RD215 Clearing Member Defined TSL Status	178
4.4.12	RD220 Trading Member Defined TSL Maintenance	180
4.4.13	RD225 Trading Member Defined TSL Status	185
4.4.14	RD230 Marketwide SMP ID Maintenance	188
4.4.15	RD235 Marketwide SMP ID Status	190
4.5	TA Trading Maintenance	192
4.5.1	TA113 Complex and Flexible Instrument Definition	192
4.5.2	TA114 Variance Futures Parameter	192
4.5.3	TA115 Total Return Futures Parameters	197
4.5.4	TA116 Decay Split Table	200
	TC Transactions Cash Market	200 202
4.6 4.6.1		
	TC230 Cross and Quote Requests	202 204
4.6.2	TC540 Daily Order Maintenance	20

T7 Relea	se 12.1	
XML Rep	ort Reference Manual	Vers. 2
		24.04.2024
		Page 5
		r age c
4.6.3	TC545 Daily TES Maintenance	20°
4.6.4	TC550 Open Order Detail	21
4.6.5	TC600 Xetra EnLight Maintenance	21:
4.6.6	TC610 Xetra EnLight Best Execution Summary	223
4.6.7	TC810 T7 Daily Trade Confirmation	228
4.6.8	TC812 T7 Daily Prevented Self-Matches	233
4.6.9	TC910 T7 Daily Match Step Activity	230
4.7	TD Trading Volumes And Performance	238
4.7.1	TD930 Daily Trade Statistics	238
4.7.2	TD943 Daily Strategy Building Block Liquidity Provider Quote Request	Performance 240
4.7.3	TD948 MTD - Strategy Building Block Liquidity Provider Quote Reque	st Performance 24
4.7.4	TD954 Stressed Market Conditions	243
4.7.5	TD955 Building Block Liquidity Provider Measurement	24:
4.7.6	TD956 Basis Building Block Liquidity Provider	248
4.7.7	TD957 Package Building Block Liquidity Provider Measurement and Ad Liquidity Provisioning251	vanced Designated
4.7.8	TD961 Daily Eurex EnLight LP Performance	254
4.7.9	TD962 MTD Eurex EnLight LP Performance	250
4.7.10	TD963 Daily Eurex EnLight RFQ Fulfillment - detailed	258
4.7.11	TD964 MTD Eurex EnLight Performance	260
4.7.12	TD965 Specialist State Change	262
4.7.13	TD981 Special Market Making Report	264
4.7.14	TD982 Special Report French Equity Options	260
4.7.15	TD983 Regulatory Market Making MTD	268
4.8	TE Transactions Derivative Markets	270
4.8.1	TE535 Cross and Quote Requests	270
4.8.2	TE540 Daily Order Maintenance	272
4.8.3	TE545 Daily TES Maintenance	27
4.8.4	TE546 Daily Basket TES Maintenance	284
4.8.5	TE547 TES Late Approval Report	290
4.8.6	TE550 Open Order Detail	292
4.8.7	TE590 CLIP Trading Indication	29'
4.8.8	TE595 Cross and Pre-arranged Trades	30-
4.8.9	TE600 Eurex EnLight Maintenance	309
4.8.10	TE610 Eurex EnLight Best Execution Summary	31
4.8.11	TE810 T7 Daily Trade Confirmation	32:
4.8.12	TE812 Daily Prevented Self-Matches	33
4.8.13	TE910 T7 Daily Trade Activity	334
4.8.14	TE930 T7 Daily Trade Statistics	33′
4.9	TL Usage Fees	339
4.9.1	TL001 System Transaction Overview	339
4.10	TR Trading Regulatory	34
4.10.1	TR100 Order to Trade Ratio Report	341
4.10.2	TR101 MiFID II OTR Report	344

T7 Releas	0.12.1	
	ort Reference Manual	Vers. 2
		24.04.2024
		Page 6
4.10.3	TR102 Excessive System Usage Report	347
4.10.4	TR103 Eurex Daily OTR Parameter	350
4.10.5	TR104 Eurex Daily ESU Parameter	352
4.10.6	TR105 Minimum Quotation Requirement	354
4.10.7	TR106 Order to Trade Ratio Detailed Transaction Report	350
4.10.8	TR107 Excessive System Usage Detailed Transaction Report	360
4.10.9	TR160 Identifier Mapping Error	363
4.10.10	TR161 Identifier Mapping Status	365
4.10.11	TR162 Algo HFT Error	367
4.10.12	TR163 Algo HFT Status	369
4.10.13	TR166 Identifier Mapping Final Error report	37
4.10.14	TR167 Non-Uniqueness Identifier	373
4.10.15	TR168 Non-Consistency Identifier	37:
4.10.16	TR901 MiFID II Message Rate Report	37
4.10.17	TR902 Daily Order and Quote Transactions	380
4.11	TT Entitlement and Security	382
4.11.1	TT132 Market Maker Protection	382
4.11.2	TT133 Trading Risk Events	384
4.11.3	TT135 Risk Event Report	386
4.11.4	TT136 Pre-trade Risk Control	388
4.11.5	TT138 Pre-trade Risk Control for Cash	390
5	Introduction to Report Tag Descriptions	392
5.1	Tag Characteristics	392
6	XML Report Tag Descriptions	390
6.1	account	390
6.2	accountName	390
6.3	accrIntAmount	390
6.4	accrIntDay	39'
6.5	accruedDistribution	39'
6.6	accruedFunding	39'
6.7	acctTypGrp	39'
6.8	accumQty	399
6.9	accumRetailQty	39
6.10	accumTim	39
6.11	ackStatus	400
6.12	action	400
6.13	activationType	40
6.14	activity	40
6.14 6.15	activity actnCod	40.
6.16	addCrt	402
6.17	addMembId	402
6.18	aggressor	402
6.19	aggrOrgFlg	403

XML Rer	port Reference Manual	Vers. 2
		24.04.2024
		Page 7
6.20	aggTrades	403
6.21	agreedClientSide	404
6.22	agreedPrice	404
6.23	agreedQuantity	404
6.24	algoId	404
6.25	allocationType	405
6.26	allowNonCCPTrading	405
6.27	annualisationFactor	405
6.28	anonymFlag	406
6.29	anonymousBasket	406
6.30	anonymousUserId	406
6.31	approvalDuration	407
6.32	approvalTime	407
6.33	arrangementId	407
6.34	askPrc	408
6.35	аТ	408
6.36	audtApprId	408
6.37	audtEntId	408
6.38	audtExecId	409
6.39	audtValAfter	409
6.40	audtValBefore	409
6.41	autoApprRuleId	410
5.42	autoApprRuleName	410
5.43	autoExecExpiryTime	410
6.44	autoExecMinNoOfQuotes	411
6.45	autoExecRefLimitPrice	411
6.46	autoExecRefPrcOffset	411
6.47	autoExecType	411
6.48	avgExecClassDly	412
6.49	avgExecClassMtd	412
6.50	avgExecDurationDly	412
6.51	avgExecDurationMtd	413
6.52	avgPassiveTrdDSValueMtd	413
5.53	baseCnt	413
6.54	baseVol	414
6.55	basisAsk	414
6.56	basisBid	414
6.57	basketActivity	414
5.58	basketActivity basketAmendmentCounter	415
6.59	basketDescription	415
6.60	basketId basketId	415
6.61		413
	basketInitiatingBU	410

T7 Release 12.1		
	ort Reference Manual	Vers. 2
		24.04.2024
		Page 8
5.63	basketMonth	410
5.64	basketOperationType	410
5.65	basketPrc	41′
5.66	basketProfile	41′
5.67	basketType	41'
5.68	basketYear	418
5.69	bboFlg	418
5.70	bboType	418
5.71	beneficiary	419
5.72	beneficiaryOwner	420
5.73	bfrAfrDec	420
5.74	bfzCC	420
5.75	bfzPC	42
5.76	bidPrc	42
5.77	bidPriceIntervalNo	42
5.78	bidPriceUpperBoundary	42
5.79	bidQty	42
5.80	bilateralRelation	42
5.81	billCurrTypCod	42
5.82	brokerRole	42
5.83	bucket	42
5.84	businessDay	42
5.85	businessDayOffset	42
5.86	businessUnit	42
5.87	businessUnitId	42
5.88	busUntLngName	42
5.89	buyCod	43
5.90	buyLimit	43
5.91	buyNotionalLimit	43
5.92	buySideUserInfo	43
5.93	cashBsktRefId	43
5.94	category	43
5.95	chargeId	43
5.96	classifViolation	43
5.97	classRule	43
5.98	clearingAccount	43
5.99	clearingPrc	43
5.100	clearingPriceOffset	43
5.101	clearingQty	43
5.102	clearingTakeUpMember	43
5.102	clgInstr	43
5.104	clientIdentifier	43
,.IUT	CHARLICHER	43

	se 12.1	
ML Rep	ort Reference Manual	Vers. 2
		24.04.202
		-
		Page 9
.106	clientRef	43
.107	closTime	43
.108	closureReason	43
.109	cntrClasCod	43
.110	cntrExpDat	43
.111	cntrVersNo	43
.112	complianceInfo	43
.113	contractDate	43
.114	contractMonth	43
.115	contractYear	43
.116	cooperationPartner	44
.117	counterpartyBrokerBU	44
.118	counterpartyBrokerUser	44
.119	counterpartyBU	44
.120	counterpartyUser	44
.121	couponFrq	44
.122	couponRat	44
.123	couponVarOfs	44
.124	couponVarRef	44
.125	covReq	44
.126	covTim	44
.127	covTimPercent	44
.128	crossed	44
.129	crossPrioritySide	44
.130	crossRestriction	44
.131	crossSideActivity	4 4
.132	crossSideId	4 4
.133	crossSideStatus	4 4
.134	cshPrcConv	44
.135	ctAtwAskQty	4 4
.136	ctAtwAskQtyMtd	4 4
.137	ctAtwBidQty	4 4
.138	ctAtwBidQtyMtd	4 4
.139	ctAtwSpreadAbsolute	4 4
.140	ctAtwSpreadAbsoluteMtd	4 4
.141	ctAtwSpreadBonusToMaxSpreadMtd	4 4
.142	ctAtwSpreadPercentage	44
.142	ctAtwSpreadPercentageBonusMtd	44
.143	ctAtwSpreadPercentageMtd	44
.144	ctAtwSpreadToMaxSpread	44
	-	
.146 .147	ctAtwSpreadToMaxSpreadMtd ctAvgQuotTimeBonusMtdToTheSec	45 45

MI Ren	ort Reference Manual	Vers.
IVIL INCP	or reference manual	VCI3.
		24.04.202
		Page 1
.149	ctAvgQuotTimeMtdToTheSec	4
.150	ctAvgTrdTimeMtd	4
.151	ctAvgTrdTimeMtdToTheSec	4
.152	ctpyStlIdAct	4
.153	ctpyStlIdLoc	4
.154	ctQuotTime	4
.155	ctQuotTimeIssuer	4
.156	ctQuotTimeIssuerMtd	4
.157	ctRate	4
.158	ctRateBonusMtd	4
.159	ctRateIssuer	4
.160	ctRateIssuerMtd	4
.161	ctRateMtd	4
.162	ctrPtyId	4
.163	ctTrdTime	4
.164	cumAggrRetVol	4
.165	cumPassiveVol	4
.166	currDayAmnt	4
.167	currentCouponAccDist	4
.168	currSetImtPrc 1	4
.169	currTypCod	4
.170	cust	4
.171	customerInstr	4
.172		4
	customUnderlyingPrice	
.173	dailyDistribution	4
.174	dailyFunding	4
.175	dailyStratViolPct	4
.176	dateUploaded	4
.177	dayCutLim	4
.178	daySettlDate	4
.179	daysToMaturity	4
.180	dayTesVol	4
.181	dayTotRetailVol	4
.182	dayTotVol	4
.183	dealCancelStatus	4
.184	dealFreeText1	4
.185	dealId	4
.186	dealItem	4
.187	dealPrc	4
.188	dealQty	4
.189	dealQuoteId	4
.190	dealQuoteQty	4
.191	dealReportId	4

MI Ren	ort Reference Manual	Vers.
WIL KOP	ort Neierenee Mariaar	
		24.04.202
		Page 1
102		
.192	dealStatus	46
.193	dealTime	46
.194	dealUpdateTime	46
.195	decaySplit	40
.196	defaultClearingPriceOffset	40
.197	deletedQty	40
.198	delProtected	40
.199	deltaTAMUnderlyingInstrumentId	46
.200	deltaTAMUnderlyingProduct	40
.201	disableMember	40
.202	disableSMP	40
.203	disclaimer	40
.204	distributionIndex	40
.205	dlyHghPrc	40
.206	dlyHghPrcSignd	40
.207	dlyLowPrc	40
.208	dlyLowPrcSignd	40
.209	dmaFlg	4
.210	dscr1	4
.211	dwzNo	4'
.212	effectOnBasket	4
.213	eff Max Cal Sprd Qty User Product	4
.214	eff Max Cal Sprd Qty User TSL Product Grp	4
.215	eff Max Cal Sprd Qty Usr Grp Product	4
.216	effMaxOrdrQtyUserProduct	4
.217	eff Max Ordr Qty User TSL Product Grp	4
.218	eff Max Ordr Qty Usr Grp Product	4
.219	effMaxTESQtyUserProduct	4
.220	effMaxTESQtyUserTSLProductGrp	4
.221	effMaxTESQtyUsrGrpProduct	4
.222	effStatus	4
.223	elapsedNoTradingDays	4
.224	enableAgencyAcct	4
.225	enableExtendedPTRLCon	4
.226	enableIssuerAccount	4
.227	enableMarketMakingAcct	4
.228	enableProprietaryAcct	4'
.229	enableRetailAgencyAcct	4'
.230	enableRetailMarketMakingAcct	4
.231	enableRisklessPrincipalAcct	4'
.232	enableSmart	4'
.233	endClientToken	4′
.234	endDat	4'

T7 Release 12.1		
	ort Reference Manual	Vers.
·		
		24.04.202
		Page 1
5.235	enlCutLimitLpInd	47
.236	enlCutLimitMktInd	47
.237	enlDayCutLimitLp	47
.238	enlDayRfqLp	47
.239	enlDayUnadjVldRfqLp	48
.240	enlDayVldRfqLp	48
.241	enlDayVldRfqMkt	48
.242	enlDayVldRfqResponses	48
.243	enlFulfInd	48
.244	enlInstrFulfInd	48
.245	enlMinVldRfqLp	48
.246	enlMinVldRfqMkt	48
.247	enlMtdCutLimitLp	48
.248	enlMtdCutLimitMkt	48
.249	enlMtdVldRfqLp	48
.250	enlMtdVldRfqMkt	48
.251	enlMtdVldRfqResponses	48
.252	enlRespRateInd	48
.253	enlRfqVal	48
.254	enlViolPct	48
.255	enteringUser	48
.256	entRole	48
.257	entryDate	48
.258	entryTime	48
.259	envText	48
.260	errDescription	48
.261	etiCmlVol	49
.262	etiFeeAftReb	49
.263	etiFeeReb	49
.264	etiUnRebFee	49
.265	eventActivity	49
.266	eventExpiryTime	49
.267	eventFreeText	49
.268	eventId	49
.269	eventOpenQty	49
.270	eventOverallQty	49
.271	eventReportId	49
.272	eventSide	49
.273	eventStartTime	49
.274	eventStatus	49
.275	eventTotalDealQty	49
.276	eventType	49
0	5. 5110 I J PC	7/

wir Keb	ort Reference Manual	Vers. 2
		24.04.2024
		Page 13
5.278	exchangeOrderId	49
5.279	exchNam	49
5.280	exchRat	499
5.281	execDate	50
5.282	execDuration	50
5.283	execIdentifier	50
5.284	execPrc	50
5.285	execQty	50
5.286	execQualifier	50
5.287	execRetailVolume	50
5.288	execRetailVolumeAggressive	50
5.289	execRetailVolumeAggressiveAllRMO	50
5.290	execRetailVolumeAggressiveAllRMOMtd	50
5.291	execRetailVolumeAggressiveMtd	50
5.292	execRetailVolumeAuction	50
5.293	execRetailVolumeAuctionMtd	50
5.294	execRetailVolumeMtd	50
5.295	execRetailVolumePassive	50
5.296	execRetailVolumePassiveMtd	50
5.297	execRetailVolumeShare	50
5.298	execRetailVolumeShareMtd	50
5.299	execRetailVolumeShareOfAllRMO	50
5.300	execRetailVolumeShareOfAllRMOMtd	50
5.301	execTime	50
5.302	execTimeStamp	50
5.303	exerStylTyp	50
5.304	expDat	50
5.305	expiryDate	50
5.306	expSettlDate	50
5.307	expToBeQuot	50
5.308	factDat	50
5.309	feeAdj	50
5.310	feeAmnt	51
5.311	feeCrtDayAmnt	51
5.312	feeCrtMthAmnt	51
5.313	feeCrtMthBal	51
5.314	feeEUR	51
5.315	feeFloor	51
5.316	feeldntCode	51
5.317	feePRatio	51
5.317 5.318	feePrvDayAmnt	51
	feePrvMthAmnt	
5.319	ICCI I VIVIUII/AIIIIIU	51

VN41 -	se 12.1	
xML Rep	oort Reference Manual	Vers.
		24.04.202
		Page 1
6.321	feeTypCod	51
6.322	feeTypCodAll	51
6.323	feeTypNam	51
6.324	feeYtdAmnt	52
6.325	finalMissing	52
6.326	finalMissingMtd	52
6.327	finalMissingPerc	52
6.328	finalUnderlying	52
6.329	firmOtrNo	52
6.330	firmOtrVol	52
6.331	fixClOrdId	52
6.332	fixedRat	52
6.333	fixFee	52
6.334	fixLfClOrdId	52
6.335	fixRefFee	52
6.336	flexAcctInfo	52
6.337	floor	52
6.338	floorNo	52
6.339	floorType	52
6.340	floorVol	52
6.341	flxCntrSynProdId	52
6.342	flxOptCntrExerPrc	52
6.343	freeText1	52
6.344	freeText2	52
6.345	freeText3	52
6.346	freeText4	52
6.347	fulfCovTimInd	52
6.348	fulfilled	52
6.349	fulfillmentExplanation	5.2
6.350	fulfPackEqtInd	5.
6.351	fulfPackIdxInd	5.
6.352	fulfQuoReqViolPct	5.
6.353	fulfSizeCovInd	5.
6.354	fulfSmcCovrdTimeInd	5.
6.355	fulfSpreadCovInd	5.
6.356	fulfViolInd	5. 5.
6.357	fulfVolInd	5.
6.358	fundingDays	53
6.359	fundingRate	5.
6.360	futureQty	53
6.361	goodQuoReqResp	53
6.362	graceFactor	53
6.363	graceFactorCnt	5

7 Release 12.1			
	ort Reference Manual	Vers. 2	
		24.04.2024	
		Page 15	
.364	graceFactorVol	535	
.365	halfMtdDays	535	
.366	hdgTyp	535	
.367	headroom	530	
.368	highPrc	530	
.369	inactivated	530	
.370	incomingOrderIndicator	537	
.371	initDispQty	537	
.372	initiatingUser	537	
.373	instBusDate	538	
.374	instManual	538	
.375	instNam	538	
.376	instrChgTim	539	
.377	instrumentId	540	
.378	instrumentMnemonic	541	
.379	instrumentSubType	542	
.380	instrumentType	543	
.381	instrWithoutPriceAbsoluteDly	544	
.382	instrWithoutPriceAbsoluteMtd	544	
.383	instrWithoutPricePercentageDly	545	
.384	instrWithoutPricePercentageMtd	545	
.385	instState	545	
.386	instTradDat	540	
.387	internalDescription	540	
.388	investIdentifier	540	
.389	investQualifier	54	
.390	isBroker	548	
.391	isDisclosed	548	
.392	isinCod	548	
.393	isMarketwideSMP	550	
.394	isOnBook	550	
.395	issuerIdCod	55.	
.396	isUSFlg	55:	
.397	item	55:	
.398	kindOfDepo	55:	
.399	lastNegotiatedPrc	552	
.400	lastNegotiatedQty	55%	
.401	lateralityIndicator	552	
.402	leadParticipant	55.	
.403	leadPartLngName	55.	
.404	legexecPrc	55.	
.405	legExecQty	554	
.TUJ	RELATIVITY	334	

T7 Release 12.1		
	ort Reference Manual	Vers. 2
•		
		24.04.2024
		Page 10
5.407	limit	55
5.408	limitCnt	55.
5.409	limitTypeCnt	55
5.410	limitTypeVol	55
5.411	limitVol	55
5.412	limOrdrPrc	55
5.413	limType	55
5.414	limUsageCnt	55
5.415	limUsageVol	55
5.416	liqClass	55
5.417	liqClassMtd	55
5.418	liqProvActivity	55
5.419	logNam	55
5.420	longValue	55
5.421	lowPrc	55
5.422	lstExchPrc	55
5.423	lstSetlmtPrc_1	56
5.424	lstTrdPrc	56
5.425	matchDeal	56
5.426	matchEvent	56
.427	matchInstCrossId	56
5.428	matchStep	56
5.429	matchType	56
5.430	maxCalSprdQty	56
5.431	maxCalSprdQtyCM	56
5.432	maxCalSprdQtyCon	56
5.433	maxCalSprdQtyETSL	56
5.434	maxCalSprdQtyETSLCon	56
5.435	maxCalSprdQtyETSLConperUsrGrp	56
5.436	maxCalSprdQtyETSLperUsrGrp	56
5.437	maxCalSprdQtySTSL	56
5.438	maxCalSprdQtySTSLCon	56
5.439	maxOrderQtyCM	56
5.440	maxOrderQtyETSL	56
5.441	maxOrderQtyETSLCon	56
5.442	maxOrderQtyETSLConperUsrGrp	56
5.443	maxOrderQtyETSLperUsrGrp	56
5.444	maxOrderQtySTSL	56
5.445	maxOrderQtySTSLCon	56
5.446	maxOrderValue	56
5.447	maxOrdrQty	56
5.448	maxOrdrQtyCon	56
5.449	maxPriceDeviation	56

(ML Rep	ort Reference Manual	Vers. 2
		24.04.2024
		Page 17
		age 17
5.450	maxPriceDeviationUnit	56
5.451	maxRatioMarket12M	568
5.452	maxRatioMarketDate	566
5.453	maxRatioMarketMtd	566
5.454	maxRatioNo	569
5.455	maxRatioSingle12M	569
5.456	maxRatioSingleDate	569
5.457	maxRatioSingleMtd	569
5.458	maxRatioVol	570
5.459	maxSpread	570
5.460	maxSpreadSMCIncrement	570
5.461	maxTESQty	570
5.462	maxTESQtyCM	57
5.463	maxTESQtyCon	57
5.464	maxTESQtyETSL	57
6.465	maxTESQtyETSLCon	57
6.466	maxTESQtyETSLConperUsrGrp	57
6.467	maxTESQtyETSLperUsrGrp	57
6.468	maxTESQtySTSL	57
5.469	maxTESQtySTSLCon	573
5.470	maxTradeQty	573
5.471	maxTradeValue	573
5.472	membCcpClgIdCod	57
5.473	membClgIdCod	57-
5.474	membClgIdNam	574
5.475	membExchIdCod	57:
5.476	membExchIdNam	57:
5.477	membExcIdCodSubm	570
5.478	membId	57
5.479	membLglNam	57
5.480	membPrvDayServFeeAmnt	58
5.481	membPrvMthServFeeAmnt	58
5.482	membYtdServFeeAmnt	58
5.483	minimumSmcDuration	58
5.484	minimumSmcDurationFulfInd	58
5.485	minimumValueCnt	58
5.486	minimum valueCit minimumValueVol	58
5.487	minQuoteQtyTimePercentageDly	58
5.487 5.488	minQuoteQtyTimePercentageDty minQuoteQtyTimePercentageMtd	58
5.489		58
	minQuoteSize	
5.490	minQuoteSizeSMC	58
5.491	mktGrpNam	58

XML Ren	ort Reference Manual	Vers. 2	
ATTLE TOP			
		24.04.2024	
		Page 18	
6.493	mktWideMatchInstCrossIdExpDat	585	
6.494	mktWideMatchInstCrossIdLastModDate	585	
6.495	mktWideMatchInstCrossIdSts	585	
6.496	mmBase	580	
6.497	mmPackCod	580	
6.498	mmpActivity	580	
6.499	mmpDelta	583	
6.500	mmpPercent	583	
6.501	mmpReason	587	
6.502	mmPrgrmCod	588	
6.503	mmpTimeWindow	588	
6.504	mmpVega	588	
6.505	mmpVolume	588	
6.506	mmReq	589	
6.507	mnthlyReq	589	
6.508	mnthToDate	589	
6.509	mqBaseFactorCnt	589	
6.510	mqBaseFactorVol	590	
6.511	mrtyDat	590	
6.512	mtdDays	590	
6.513	mtdNoEquProdsFulfilPack	59	
6.514	mtdNoIdxProdsFulfilPack	591	
6.515	mtdTesVol	59	
6.516	mtdTotVol	59:	
6.517	mthPackReqEqt	592	
6.518	mthPackReqIdx	592	
6.519	mthReqCovTim	592	
6.520	mthReqQuoReqViolP	593	
6.521	mthReqViol	593	
6.522	mthReqVol	59.	
6.523	nationalIDCountryCode	593	
6.524	nationalIDPriority	59.	
6.525	nbrEqtOptToBeQuot	59 ⁴	
6.526	nbrExrPrcToBeQuot	59·	
6.527	nbrIdxOptToBeQuot	59°	
	nbrOfAllRLP		
6.528		599	
6.529	nbrOfRetailOrdersAllRLP	599	
6.530	nbrOfRetailOrdersAllRLPMtd	590	
6.531	nbrOfRetailQuotesAllRLP	590	
6.532	nbrOfRetailQuotesAllRLPMtd	590	
6.533	nbrOfRetailTradesAllRLP	590	
6.534	nbrOfRetailTradesAllRLPMtd	597	
6.535	nbrTolViolDays	5:	

(ML Rep	ort Reference Manual	Vers.
·		
		24.04.202
		Page 1
5.536	nettCoeff	5
5.537	newFuturePrc	5
5.538		5.
5.539	newOptionPrc newRefPrc	5.
5.540	nextBusDate	5.
5.541	nextTradDat	5
5.542	noFillReason	5
5.543	nomVal	5
5.544	noOfRespondents	5
5.545	noRmmInstrumentsFulfilled	6
5.546	noRmmMtdDaysFulfilled	6
5.547	noSecDate	6
5.548	noSecMtd	6
5.549	noTransactionsDate	6
5.550	noTransactionsDateIsin	6
5.551	noTransactionsMtd	6
5.552	noTransactionsMtdIsin	6
5.553	numAU	6
5.554	numAUMtd	6
5.555	numAUQuoted	6
5.556	numAUQuotedMtd	6
5.557	numberOfBuy	6
5.558	numberOfLegs	6
5.559	numberOfSell	6
5.560	numbOfTa	6
5.561	numbOfTr	6
5.562	numInstrumentsRequired	6
5.563	numOA	6
5.564	numOAMtd	6
5.565	numOAQuoted	6
5.566	numOAQuotedMtd	6
5.567	numQuotDays	6
5.568	numTradesDS	6
6.569	numTradesDSMtd	6
5.570	numTradesMM	6
5.571	numTradesMMMtd	6
5.572	numTradesParticipant	6
5.573	numTradesParticipantMtd	6
5.574	numTradesSMC	6
5.575	numTradesSMCMtd	6
5.576	numTrdDays	6
5.577	numUnitsDS	6

KML Rep	ort Reference Manual	Vers.
	·	
		24.04.202
		Page 2
5.579	numUnitsMM	61
5.580	numUnitsMMMtd	61
5.581	numUnitsParticipant	61
5.582	numUnitsParticipantMtd	61
5.583	numUnitsSMC	61
5.584	numUnitsSMCMtd	61
5.585	numVola	61
5.586	numVolaMtd	61
5.587	numVolaQuoted	61
5.588	numVolaQuotedMtd	6
5.589	offBookCmMaxCon	6
5.590	offBookCmMaxConTim	6
5.591	offBookExchMaxCon	6
5.592	offBookExchMaxConTim	6
5.593	offBookRiskGrpMaxCon	6
5.594	offBookRiskGrpMaxConTim	6
5.595	offerPrc	6
5.596	offerQty	6
5.597	omv	6
5.598	onBookCmMaxCon	6
5.599	onBookCmMaxConTim	6
5.600	onBookExchMaxCon	6
5.601	onBookExchMaxConTim	6
5.602	onBookRiskGrpMaxCon	6
5.603	onBookRiskGrpMaxConTim	6
5.604	openBuyOrders	6
5.605	openBuyVolume	6
5.606	openQuantity	6
5.607	openSellOrders	6
5.608	openSellVolume	6
5.609	opnClsCod	6
5.610	-	6
5.611	opnIntQty	6
5.612	opnPrc	6
	optionalResponse	6
5.613	optionQty	
5.614	optTrnIdNo	6
5.615	optUsedQty	6.
.616	orderedVol	6
.617	orderedVolPercentage	6
5.618	ordersCnt	6
5.619	ordersCntPercentage	6
5.620	orderVol	6.
5.621	ordOriginFirm	6

XML Ren	ort Reference Manual	Vers.
		24.04.202
		Page 2
5.622	ordrMktVal	6
5.623	ordrNo	6
5.624	ordrPrtFilCod	6
5.625	ordrQty	6
5.626	ordrQty1	6
5.627	ordrTyp	6
5.628	originCountryCode	6
5.629	otrMktGrp	6
5.630	otrNo	6
5.631	otrVol	6
5.632	packCod	6
5.633	parentDeal	6
5.634	participant	6
5.635	participRateAU	6
5.636	participRateAUMtd	6
5.637	participRateCT2sided	6
5.638	participRateCT2sidedMtd	6
5.639	participRateCTAskOnly	6
5.640	participRateCTAskOnlyMtd	6
5.641	participRateCTBidOnly	6
5.642	participRateCTBidOnlyMtd	6
5.643	participRateOA	6
5.644	participRateOAMtd	6
5.645	participRateVola	6
5.646	participRateVolaMtd	6
5.647	partLngName	6
5.648	partSubGrpCod	6
5.649	passiveTrdDSRate	6
5.650	passiveTrdValueDS	6
5.651	passiveTrdValueDSMtd	6
5.652	passiveTrdValueXETR	6
5.653	passiveTrdValueXETRMtd	6
5.654	-	6
	pendingDeletion	6
6.655	perf	
5.656	persistent	6
5.657	pinCode	6
5.658	postCalcInd	6
5.659	pre	6
5.660	prefSettlAcct	6
5.661	prefSettlLocat	6
5.662	prelimUnderlying	6
5.663	prevDayClassRule	6
5.664	prevDayLongValue	(

(ML Rep	oort Reference Manual	Vers.
		24.04.202
		Page 2
5.665	prevDayValidFrom	64
5.666	prevDayValidTo	64
5.667	prevNationalIDCountryCode	64
5.668	prevNationalIDPriority	64
5.669	priceDecomposition	64
5.670	primaryContract	64
5.671	priorityDate	64
5.672	priorityTime	64
5.673	prodBusDate	64
5.674	prodFactCnt	64
5.675	prodFactVol	64
5.676	prodManual	64
5.677	prodTim	64
5.678	prodTradDat	64
5.679	prodTypId	64
5.680	product	64
5.681	productCategory	64
5.682	prodVolM	64
5.683	prvUpdDat	64
5.684	ptrActivity	65
5.685	ptrLimitType	6:
5.686	ptrScope	6:
5.687	ptrUserGroup	6:
5.688	publicInformation	6:
5.689	publishPrice	6:
5.690	publishQtyFlg	6:
5.691	publishSide	6:
5.692	pullInTime	6:
5.693	qrsQuoteId	6:
5.694	qty	6:
5.695	qtyFixed	6:
5.696	quoInd	6:
5.697	quoReqTot	6:
5.698	quoReqViol	6:
5.699	quoReqViolPct	6:
5.700	quoteAvailTimePercentageDly	6:
5.701	quoteAvailTimePercentageMtd	6.
5.702	quoteFreeText1	6:
5.703	quoteId	6.
5.704	quotePerformance	6:
5.705	quoteSizeQuality quoteWeightingCoeff	65 65
5.706		

(ML Rep	ort Reference Manual	Vers.
·		
		24.04.202
		Page 2
5.708	quotQty	65
5.709	randHighQty	65
5.710	randLowQty	65
5.711	ratingInstrMtd	65
5.712	ratio	65
5.713	ratioMarket12M	65
5.714	ratioMarketDate	65
5.715	ratioMarketMtd	65
5.716	ratioSingle12M	66
5.717	ratioSingleDate	66
5.718	ratioSingleMtd	60
5.719	realisedVar	60
5.720	realisedVola	60
5.721	reason	60
5.722	rebPrc	60
5.723	recTypCod	6
5.724	refFeeAmnt	6
5.725	refPrc	60
5.726	registerSmart	6
5.727	regOrderEvent	6
5.728	regulatoryLiquidInstr	6
5.729	relationship	6
5.730	repPerFromDat	6
5.731	repPerToDat	6
5.732	reqMinutes	6
5.733	reqMthVol	6
5.734	reqQty	6
5.735	reqTim	6
5.736	reqTime	6
5.737	reqType	6
5.738	requesterEnteringUser	6
5.739	requesterOwnerBU	6
5.740	requesterOwnerUser	6
5.741	requesterSide	6
5.742	requiredCoverage	6
5.743	requiredSumSmcCovrdTime	6
5.744	requote	6
5.745	respondentEnteringUser	6
5.746	respondentEnteringOser respondentOwnerBU	6
5.740 5.747	respondentOwnerUser	6
5.748	_	6
	respondentsOueting	6′
5.749	respondentsQuoting	0

/MI Das	se 12.1 ort Reference Manual	Vers.
vivic Keb	ort Reference Maridar	
		24.04.202
		Page 2
5.751	retVolShar	67
5.752	revAppTime	67
5.753	revInitTime	67
5.754	revReason	67
5.755	revRequested	67
5.756	rFactor	67
5.757	riskReduction	67
5.758	rlpFeeReb	67
5.759	rmmAdmittInd	67
5.760	rmmFulfInd	68
5.761	rmmMtdFulfilmentPct	68
5.762	rowNumber	68
5.763	rptCod	68
5.764	rptCutOffTime	68
5.765	rptFlexKey	68
5.766	rptNam	68
5.767	rptPrntEffDat	68
5.768	rptPrntEffTim	69
5.769	rptPrntRunDat	69
5.770	secuAdminCod	69
5.771	secuLstClsPrc	69
5.772	secuPrvClsPrc	69
5.773	secuRFac	69
5.774	secuShtNam	69
5.775	segmentMIC	69
5.776	sellLimit	69
5.777	sellNotionalLimit	69
5.778	servFeeAmnt	69
5.779	servFeeCrtDayAmnt	69
5.780	servFeeCrtDayAmmt servFeeCrtMthBal	69
5.781	servFeeTypCod	69
5.782	servFeeTypNam 	69
5.783	sessionId	70
5.784	settlAcct	70
5.785	settlAmnt	70
5.786	settlBasis	70
5.787	settlClgPrc	70
5.788	settlCurr	70
5.789	settlDat	70
5.790	settlementPrc	70
5.791	settlementVola	70
5.792	settlInst	70
5.793	settlLocat	70

T7 Releas	12.1	
(ML Rep	port Reference Manual	
		24.04.2024
		24.04.2022 Page 25
5.794	settlSpread	703
5.795	settlTyp	703
5.796	shortCodeId	703
5.797	shortCodesCorrDayt1	704
5.798	shortCodesDayt0	704
5.799	shortCodesMissingDayt0	704
5.800	shortCodeSrc	705
5.801	showBuySideUserInfo	705
5.802	showChargeId	705
5.803	showLastDealOnClosure	700
5.804	showLastNegotiatedPrc	700
5.805	showLastNegotiatedPrcQty	707
5.806	showNoOfRespondents	707
5.807	showPrc	70*
5.808	showQty	708
5.809	showSide	703
5.810	shtQuoPct	708
5.811	sideBU	709
5.812	sideFixed	709
5.813	sideId	709
5.814	sideLiquidityInd	710
5.815	sideRefId	710
5.816	sideStatus	710
5.817	sideTrader	711
5.818	sizeClass	71:
5.819	sizeCovTim	712
5.820	skipMinLotSizeVal	712
5.821	skipQtyCheck	712
5.822	skipValueCheck	713
5.823	smartFlag	713
5.824	smartUserId	714
5.825	smcAccumTime	714
5.826	smcAtwAskQty	714
5.827	smcAtwAskQtyMtd	71:
5.828	smcAtwBidQty	71:
5.829	smcAtwBidQtyMtd	71:
5.830	smcAtwSpreadAbsolute	71:
5.831	smcAtwSpreadAbsoluteMtd	710
5.832	smcAtwSpreadPercentage	710
5.833	smcAtwSpreadPercentageMtd	710
5.834	smcAtwSpreadToMaxSpread	71′
5.835	smcAtwSpreadToMaxSpreadMtd	717
5.836	smcCovrdTime	717

7 Relea			
(ML Rep	ort Reference Manual	Vers. 2	
		24.04.202	
		Page 2	
		Page 21	
5.837	smcCovReq	71	
5.838	smcDayFulfInd	71	
5.839	smcFactor	71	
5.840	smcFullfilled	71	
5.841	smcMtdFulfilledInd	71	
5.842	smcQuotTime	71	
5.843	smcQuotTimeMtd	71	
5.844	smcRate	72	
5.845	smcRateMtd	72	
5.846	smcReqTime	72	
.847	smcTime	72	
5.848	smcTrdTime	72	
5.849	smcTrdTimeMtd	72	
5.850	smpActionSide	72	
5.851	smpDeletedQty	72	
5.852	smpGroupId	72	
5.853	smpGroupName	72	
5.854	smpType	72	
5.855	splitPosition	72	
5.856	spreadClass	72	
5.857	spreadClassRmmReg	72	
5.858	spreadClassRmmThx	72	
5.859	spreadCovTim	72	
5.860	spreadQuality	72	
5.861	spreadUnit	72	
5.862	standardVar	72	
5.863	standardVola	72	
5.864	statusInd	72	
5.865	stopPrice	72	
5.866	stratFloorReached	72	
5.867	stratFulfilled	72	
5.868	stratMnthlyFloor	72	
5.869	stratMnthlyReq	72	
5.870	strikePrc	72	
5.871	strtDat	72	
5.872	sumAcctFeeCrtDayAmnt	72	
5.873	sumAcctFeeCrtMthAmnt	72	
5.874	sumAcctFeeCrtMthBal	72	
5.875	sumAcctFeePrvDayAmnt	72	
5.876	sumAcctFeePrvMthAmnt	72	
5.877	sumAcctFeeYtdAmnt	72	
5.878	sumAcctFixFee	73	
5.879	sumAcctMembPrvDayServFeeAmnt	73	

(ML Rep	ort Reference Manual	Vers.	
		04.04.00	
		24.04.202	
		Page 2	
5.880	sumAcctMembPrvMthServFeeAmnt	7	
5.881	sumAcctMembYtdServFeeAmnt	7	
5.882	sumAcctNom	7	
5.883	sumAcctOrdrQty	7	
.884	sumAcctOrdrVol	7	
5.885	sumAcctServFeeAmnt	7	
.886	sumAcctServFeeCrtDayAmnt	7	
5.887	sumAcctServFeeCrtMthBal	7	
5.888	sumAcctTranFeeFix	7	
5.889	sumAcctTranFeeVar	7	
5.890	sumAcctTrnFeeAmnt	7	
5.891	sumAcctVarFee	7	
5.892	sumAccumTim	7	
5.893	sumAllTrades	7	
5.894	sumAllVolume	7	
5.895	sumBUOtrExecOrdrNo	7	
5.896	sumBUOtrExecOrdrVol	7	
5.897	sumBUOtrOrdrNo	7	
5.898	sumBUOtrOrdrVol	7	
5.899	sumClasDayTesVol	7	
5.900	sumClasDayTesvoi sumClasDayTotVol	7	
5.900 5.901	sumClasMtdTesVol	7	
5.902	sumClasMtdTotVol	7	
5.903	sumClasOpnIntQty	7	
5.904	sumCovTim	7	
5.905	sumCovTimPercent	7	
5.906	sumCurrDayAmnt	7	
5.907	sumCurrFeeCrtDayAmnt	7	
5.908	sumCurrFeeCrtMthAmnt	7	
5.909	sumCurrFeeCrtMthBal	7	
5.910	sumCurrFeePrvDayAmnt	7	
5.911	sumCurrFeePrvMthAmnt	7	
5.912	sumCurrFeeYtdAmnt	7	
5.913	sumCurrFixFee	7	
5.914	sumCurrMembPrvDayServFeeAmnt	7	
5.915	sumCurrMembPrvMthServFeeAmnt	7	
5.916	sumCurrMembYtdServFeeAmnt	7	
5.917	sumCurrNom	7	
5.918	sumCurrOrdrQty	7	
5.919	sumCurrOrdrVol	7	
5.920	sumCurrServFeeAmnt	7	
5.921	sumCurrServFeeCrtDayAmnt	7	

vivir Ket	ort Reference Manual	Vers. 2
		24.04.2024
		Page 28
6.923	sumCurrTranFeeFix	74
6.924	sumCurrTranFeeVar	742
6.925	sumCurrTrnFee	743
6.926	sumCurrVarFee	743
6.927	sumDayCutLim	743
6.928	sumFeeAdjAmnt	743
6.929	sumFeeAmnt	74
6.930	sumFeeConnAmnt	74
6.931	sumFirmOtrExecOrdrNo	74
6.932	sumFirmOtrExecOrdrVol	74
6.933	sumFirmOtrOrdrNo	74:
6.934	sumFirmOtrOrdrVol	74:
6.935	sumGoodQuoReqResp	74:
6.936	sumHseFeeCrtMthBal	74
6.937	sumHseOrdrQty	74
6.938	sumHseOrdrVol	74
5.939	sumHseServFeeCrtMthBal	74
6.940	sumInstDsRefAmnt	74
6.941	sumInstFeeAmnt	74'
6.942	sumInstFixFee	74
5.943	sumInstIsinFeeCrtMthBal	74
5.944	sumInstMembFeeCrtDayAmnt	74
6.945	sumInstMembFeeCrtMthAmnt	74
6.946	sumInstMembFeePrvDayAmnt	74
6.947	sumInstMembFeePrvMthAmnt	74
6.948	sumInstMembFeeYtdAmnt	74
6.949	sumInstMembPrvDayServFeeAmnt	74
6.950	sumInstMembPrvMthServFeeAmnt	74
6.951	sumInstMembYtdServFeeAmnt	75
6.952	sumInstNom	75
6.953	sumInstOrdrQty	75
6.954	sumInstOrdrRefAmnt	75
6.955	sumInstOrdrTrdFee	75
6.956	sumInstOrdrVol	75
6.957	sumInstQtRefAmnt sumInstServFeeAmnt	75 75
6.958		
6.959	sumInstServFeeCrtDayAmnt	75.
5.960	sumInstTranFee	75.
5.961	sumInstTranFeeFix	75
5.962	sumInstTranFeeVar	75.
5.963	sumInstVarFee	75.
6.964	sumIsinServFeeCrtMthBal	753
6.965	sumMembAddCrt	

(ML Rep	ort Reference Manual	Vers.
		24.04.202
		Page 2
5.966	sumMembExcRefAmnt	75
5.967	sumMembFeeAmnt	75
5.968	sumMembFeeCrtDayAmnt	75
5.969	sumMembFeeCrtMthAmnt	75
5.970	sumMembFeeCrtMthBal	75
5.971	sumMembFeeMthAmnt	75
5.972	sumMembFeePrvDayAmnt	7:
5.973	sumMembFeePrvMthAmnt	75
5.974	sumMembFeeYtdAmnt	75
5.975	sumMembFixFee	75
5.976	sumMembFixRefFee	7:
5.977	sumMembNom	7:
5.978	sumMembOrdrQty	7:
5.979	sumMembOrdrQty1	7:
5.980	sumMembOrdrVol	7:
5.981	sumMembPrvDayServFeeAmnt	7
5.982	sumMembPrvMthServFeeAmnt	7
5.983	sumMembQuotQty	7
5.984	sumMembRefAmnt	7
5.985	sumMembServFeeAmnt	7
5.986	sumMembServFeeCrtDayAmnt	7
5.987	sumMembServFeeCrtMthBal	7
5.988	sumMembTotBuyOrdr	7
5.989	sumMembTotQty	7
5.990	sumMembTotSellOrdr	7
5.991	sumMembTranFee	7
5.992	sumMembTranFeeFix	7
5.993	sumMembTranFeeRefFix	7
5.994	sumMembTranFeeRefVar	7
5.995	sumMembTranFeeVar	7
.996	sumMembTxnCnt	7
5.997	sumMembVarFee	7
.998	sumMembVarRefFee	7
.999	sumMembYtdServFeeAmnt	7
5.1000	sumMktGrpAddCrt	7
.1001	sumMktGrpFixFee	7
5.1002	sumMktGrpFixRefFee	7
.1002	sumMktGrpRefAmnt	7
.1003	sumMktGrpTranFeeFix	7
5.1004	-	7
	sumMktGrpTranFeeRefFix	7
5.1006	sumMktGrpTranFeeRefVar	
.1007	sumMktGrpTranFeeVar	7

T7 Releas		
XML Rep	ort Reference Manual	Vers. 2
		24.04.2024
		Page 30
6.1009	sumMktGrpVarRefFee	765
6.1010	sumMnthToDate	765
6.1011	sumNonDisclTrades	760
6.1012	sumNonDisclVolume	760
6.1013	sumPartTotBuyOrdr	760
6.1014	sumPartTotSellOrdr	760
6.1015	sumProdDayTesVol	76'
6.1016	sumProdDayTotVol	76
6.1017	sumProdMtdTesVol	767
6.1018	sumProdMtdTotVol	76
6.1019	sumProdOpnIntQty	763
6.1020	sumProdTESClgBuy	76
6.1021	sumProdTESClgSell	76
6.1022	sumProdTESTotBuy	76
6.1023	sumProdTESTotSell	769
6.1024	sumProdTESVolBuy	76
6.1025	sumProdTESVolSell	76
6.1026	sumProdTim	76
6.1027	sumProdTotBuyOrdr	77
6.1028	sumProdTotClgBuy	779
6.1029	sumProdTotClgSell	77
6.1030	sumProdTotCntrBuy	77
6.1031	sumProdTotCntrSell	77
6.1032	sumProdTotSellOrdr	77
6.1033	sumProdVolM	77
6.1034	sumQuoReqTot	77:
6.1035	sumQuoReqViol	77:
6.1036	sumRebFeeAmnt	77.
6.1037	sumReqTim	77
6.1038	sumReqTimSize	77
6.1039	sumReqTimSprd	77
6.1040	sumShtQuoPct	77
6.1040 6.1041	sumSizeCovTim	77
6.1041	sumSmcAccumTime	77
6.1042		
	sumSmcCovrdTime	77
6.1044	sumSmcDayFulfInd	77
6.1045	sumSmcReqTime	77
6.1046	sumSmcTime	77
6.1047	sumSpreadCovTim	77
6.1048	sumStepTotExecQty	77
6.1049	sumStratViolPct	77
6.1050	sumSynch0To50	77
6.1051	sumSynch100To	77

XML Repo	ort Reference Manual	Vers. 2	
<u>'</u>			
		24.04.2024	
		Page 31	
6.1052	sumSynch50To100	776	
5.1052	sumSynTrades	770	
5.1054	sumSynVolume	777	
5.1055 5.1055	sumTESClgBuy	777	
6.1056	sumTESClgSell	777	
6.1057	sumTESTotBuy	778	
5.1058	sumTESTotSell	778	
5.1059	sumTesTrades	778	
5.1060	sumTESVolBuy	778	
5.1061	sumTESVolSell	779	
5.1062	sumTesVolume	779	
5.1063	sumTotBuyOrdr	779	
5.1064	sumTotClgBuy	779	
5.1065	sumTotClgSell	780	
5.1066	sumTotCntrBuy	780	
5.1067	sumTotCntrSell	780	
5.1068	sumTotSellOrdr	780	
5.1069	sumTrdMembOrdrQty	781	
5.1070	sumTrdMembOrdrQty sumTrdMembOrdrVol	781	
5.1070	sumTrdMembOrur voi sumTrdMembPrvDayServFeeAmnt	781	
5.1071	sumTrdMembPrvMthServFeeAmnt	781	
5.1072	sumTrdMembServFeeCrtMthBal	782	
5.1074	sumTrdMembYtdServFeeAmnt	782	
5.1074	sumTrdMemFixFee	782	
5.1075	sumTrdMemNom	782	
5.1070	sumTrdMemVarFee	783	
5.1077	sumTrdServFeeAmnt	783	
5.1078	sumTrdServFeeCrtDayAmnt	783	
5.1079	sumUserAddCrt	782	
5.1081	sumUserFeeAmnt	784	
5.1082		784	
5.1082	sumUserFeeCrtDayAmnt sumUserFixFee	784	
5.1084	sumUserFixFee sumUserFixRefFee	785	
6.1085	sumUserMembPrvDayFeeAmnt	785	
6.1086	sumUserMembPrvDayServFeeAmnt	785	
5.1087	sumUserMembPrvMthFeeAmnt	786	
5.1088	sumUserMembPrvMthServFeeAmnt	786	
5.1089	sumUserMembYtdFeeAmnt	786	
5.1090	sumUserMembYtdServFeeAmnt	786	
5.1091	sumUserNom	787	
5.1092	sumUserOrdrQty	787	
5.1093	sumUserOrdrVol	787	
5.1094	sumUserServFeeAmnt	78	

KML Repo	ort Reference Manual	Vers.	
		24.04.202	
		Page 3.	
5.1095	sumUserServFeeCrtDayAmnt	78	
5.1096	sumUserTranFeeFix	78	
5.1097	sumUserTranFeeRefFix	78	
5.1098	sumUserTranFeeRefVar	78	
5.1099	sumUserTranFeeVar	78	
5.1100	sumUserTxnCnt	78	
5.1101	sumUserVarFee	78	
5.1102	sumUserVarRefFee	79	
5.1103	sumValGoodQuoReqResp	79	
5.1104	sumValQuoReqTot	79	
5.1105	sumValQuoReqViol	79	
5.1106	sumViol	79	
5.1107	sumViolPct	79	
5.1108	swapClearer	79	
5.1109	swapCust1	79	
5.1110	swapCust2	79	
5.1111	synch0To50	79	
5.1112	synch100To	79	
5.1113	synch50To100	79	
5.1114	tacEligibility	79	
5.1115	tacFlg	79	
5.1116	targetProduct	79	
5.1117	tesActivity	79	
5.1118	tesDescription	79	
5.1119	tesEligibility	79	
5.1120	tesId	79	
5.1121	tesInitiatorBU	79	
5.1122	tesInitiatorUser	79	
5.1123	tesType	79	
5.1124	text	79	
5.1125	time18	79	
5.1126	timeToTransfer	79	
5.1127	timeValidity	7.	
5.1128	totalCTAtwSpreadBonusToMaxSpreadDSMtd	7.	
5.1129	totalCTAtwSpreadPercentageBonusDSMtd	80	
5.1129	totalCTAvgQuotTimeBonusDSMtdToTheSec	80	
	_		
5.1131	totalNoTrading Days	80	
5.1132	totalNoTradingDays	80	
5.1133	totalRatingDSMtd	80	
5.1134	totalUserExecOrdrNo	80	
5.1135	totalUserExecOrdrVol totalUserOrdrNo	80 80	
5.1136			

KML Rep	ort Reference Manual	Vers. 2
		24.04.2024
		Page 33
5.1138	totBURules	80:
5.1139	totBusinessUnitIdRiskEvt	803
5.1140	totBUUpdCodAdd	80.
5.1141	totBUUpdCodChg	80.
5.1142	totBUUpdCodDel	80.
5.1143	totParticipantIdRiskEvt	80-
5.1144	totParticipantUpdCodAdd	804
5.1145	totParticipantUpdCodChg	804
5.1146	totParticipantUpdCodDel	804
5.1147	totQty	80:
5.1148	totQuoReqViolPct	80:
5.1149	totTrdDays	80:
5.1150	totUserIdRiskEvt	800
5.1151	totUserUpdCodAdd	800
5.1152	totUserUpdCodChg	800
5.1153	totUserUpdCodDel	80
6.1154	tradedOrderVolume	80
6.1155	tradedVol	80'
6.1156	tradedVolPercentage	80'
5.1157	tradeEnrichmentRuleId	80
5.1158	tradeNumber	803
5.1159	trades	80
5.1160	tradesCnt	80
5.1161	tradesCntPercentage	80
5.1162	tradeSideId	80
5.1163	tradeType	80:
5.1164	tradingCapacity	810
5.1165	tradingDate	81
5.1166	tradingIndicationActivity	81:
5.1167	tradingIndicationId	81
5.1168	tradingMonth	81:
5.1169	tradingRestriction	81
5.1170	tradingSec12M	81
5.1171	tradVolume	81
5.1172	trailStopAbsPrice	81
5.1173	trailStopPricePct	81
5.1174	tranFee	81
5.1175	tranFeeFix	81
5.11 <i>7</i> 5 5.11 7 6	tranFeeRefFix	81
5.1170	tranFeeRefVar	81
5.1178	tranFeeVar	81
5.1178	transactionIdentifier	81
1.11/7	ansaction fuchality	010

VIVIL Kep	eport Reference Manual	Vers. 2
		24.04.2024
		Page 34
6.1181	transactions12MIsin	817
6.1182	transMonth	817
6.1183	transStartMonth	81′
6.1184	tranTypCod	817
6.1185	trDay	818
6.1186	trdCnt	818
6.1187	trdFeeAmnt	818
6.1188	trdIdCountPt	818
6.1189	trdMemb	819
6.1190	trdQty	819
6.1191	trdUnt	819
6.1192	trdValueDS	820
6.1193	trdValueDSMtd	820
6.1194	trdValueMM	820
6.1195	trdValueMMMtd	82
6.1196	trdValueParticipant	82
6.1197	trdValueParticipantMtd	82
6.1198	trdValueSMC	82
6.1199	trdValueSMCMtd	822
6.1200	trdVol	822
6.1201	trfType	822
6.1202	triggered	82.
6.1203	trnTim	82.
6.1204	tsField	823
6.1205	tslProductGrp	824
6.1206	tslUserGrp	824
6.1207	tvtic	824
6.1208	txnCnt	825
6.1209	txnCntPercentage	825
6.1210	txnLimit	825
6.1211	txnTypNam	825
6.1212	typOrig	820
6.1213	underlyingClose	820
6.1214	underlyingDelta	820
6.1215	underlyingEffectiveDelta	82′
6.1216	underlyingPrice	82′
6.1217	underlyingPriceBoundary	82′
6.1218	underlyingQty	82
6.1219	undPrice	823
6.1220	undrLstClsPrc	826
6.1221	undrPrvClsPrc	826
6.1221	under rveis re update Time	829
J.1 4 4 4	upuate i inie	043

T7 Releas	ease 12.1		
KML Repo	ort Reference Manual	Vers. 2	
		24.04.202	
		Page 35	
5.1224	undDat	829	
5.1225	updDat updtFldNam	830	
5.1226	-	830	
5.1227	updTim	831	
5.1228	uploadFile	831	
5.1229	user userId1	832	
5.1230	userNumericId	832	
5.1231	userOrdrNum	833	
5.1232		833	
	userRiskGroup	833	
5.1233	usrGroup usrOrdrNum	833	
5.1234		834	
5.1235	valGoodQuoReqResp	834	
5.1236	validFrom		
5.1237	validityFlg	834	
5.1238	validityTime	839	
5.1239	validTo	83:	
5.1240	valQuoReqTot	839	
5.1241	valQuoReqViol	839	
5.1242	varFee	830	
5.1243	varRefFee	83	
5.1244	vegaUnit	83	
5.1245	versionNo	83	
5.1246	violation	83	
5.1247	violationCnt	83	
5.1248	violDSDay	83	
5.1249	violDSMtd	83	
5.1250	violFeeDay	83	
5.1251	violFeeMtd	83	
5.1252	violInd	83	
5.1253	violMMDay	84	
5.1254	violMMMtd	84	
5.1255	violMonths	84	
5.1256	violPct	84	
5.1257	volatilityFactor	84	
5.1258	volatilityFactorCnt	84	
5.1259	volatilityFactorVol	84	
5.1260	volatilityIndicator	84	
5.1261	volatilityIndicatorRaw	84	
5.1262	volFactor	84	
5.1263	volume Retail Trades Better BMBBO	84	
5.1264	volume Retail Trades Better BMBBOMtd	84	
5.1265	volume Retail Trades Not Better BMBBO	84	
5.1266	volumeRetailTradesNotBetterBMBBOMtd	84	

XIVIL Rep	ort Reference Manual	Vers. 2
		24.04.2024
		Page 36
	wknNo	845
6.1267		
6.1267 6.1268	workFlowTyp	845

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
Introduction	Page 37

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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Trading Reports Concepts	Page 38

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 sub structures as members, forming a structure tree. On the top level (the root of each structure tree) there is the main report structure.

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

Naming conventions for structures are:

reportName Main structure of a report reportName***Grp Sub structure of a report

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

2.1.2 Structure Members

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

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

Each field and structure occurs at a specific place in the sequence of fields in the sub structure tree of a report. Sub structure 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Trading Reports Concepts	Page 39

2.1.4.2 Sub structures

Sub structures are written to

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

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

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

2.1.4.3 Field Values

Field values are written as

Optional fields are omitted if no value is given.

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

Examples:

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

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

Example:

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

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

Example:

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

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Trading Reports Concepts	Page 40

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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Trading Reports Concepts	Page 41

The specific rules for numeric values are

- The decimal separator is a point
- No leading zeroes are displayed
- 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. 12,345,678.9)
- The decimal digits given by the field precision varies depending on the format of the report (Please refer to section 5.1 for examples):
 - Old Report Format:
 All decimal digits given by the field precision are displayed (e.g. 1.200 for precision 3)
 - New Report Format:
 All decimal digits given by the field precision are displayed (e.g. 1.2 for precision 3) with the exception of zeroes. In case there are only zeroes as decimal places, the decimal places will not be explicitly stated.

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.

Vers. 2
24.04.2024
Page 42

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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
Introduction to XML Reports	Page 43

3.2 Structure cardinality

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

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

or

structure, repeated cardinality times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 44

4 XML Report Descriptions

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

CONFIG_IDENTIFIER T7Rep 121.3.3 CONFIG_DATE 2024-04-24 15:05

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

Description This report lists each transaction per Order ID, the fee of each executed order

and the order volume. It is summed by instrument and account type.

This report is sorted by trading currency, account type, instrument and fee type. For each instrument the totals are shown for actual payable fees. For each trading currency, converted into billing currency by the mentioned exchange rate, these totals are accumulated by instrument and account type of an exchange member. This report provides also a sum of order volume and

number of orders.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

cb042 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId 0 membLglNam 0 rptPrntEffDatm rptPrntEffTim 0 rptPrntRunDat m cb042Grp, repeated 0 ... variable times: cb042KeyGrp

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 45
montinin out Cum		
<u>participantGrp</u> participant	m	Participant
partLngName	m	Participant Long Name
cb042Grp1, repeated 1 variable times:	***	Turdelpane Long Name
cb042KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb042Grp2, repeated 1 variable times:		
cb042KeyGrp2		
currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
cb042Grp3, repeated 1 variable times:		
cb042KeyGrp3		
acctTypGrp	m	Ac
cb042Grp4, repeated 1 variable times:		
cb042KeyGrp4		
product	m	Prod
instrumentMnemonic	O	Instrument
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 tranFee	m	Trad Day
orderVol	m	DlyFeePerOrdr
addMembId	m	OrderVol
sumInstTranFee	m	(XML only) Total Per Instrument:
sumInstOrdrVol	m	Total I et Histrument.
sumAcctTrnFeeAmnt	m m	Total Per Account Type:
sumAcctOrdrVol	m	Total I et Account Type.
sumCurrTrnFee	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumMembTranFee	m	Total Fees Per Exchange Member:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 46
XML Report Descriptions	Pa

 $sum MembOrdrVol\\sum MembOrdrQty$

- m Total Volume Per Exchange Member:
- m Total Number Of Orders Per Exchange Member:

Text Report Structure

Participant							
XXXXX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXX				
BU	BU BU Long Name BU			dentifier			
XXXXXXXX XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XX	999999			
Trading Currency	Exchange Rate	=	_			Instrumer	nt
XXX	9999999.999999999					XXXXXXXX	XX XXXXXXXXXXX
Order No	VNo FeeTyp	FeeTypNam	Trader	Trad Day	DlyFe	eePerOrdr	OrderVol
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX 999 XXX XX	XXXXXXXXXXXXX	XXXXXX	31-12-09	+9999	999999.99	XXXXXXXXXXXXXXXX
Total Per Instrum	nent:				99999	999999.99	99999999999999999
Total Per Account	Type:				99999	999999.99	99999999999999999
Total Per Trading			99999	999999.99	9999999999999999		
Total Fees Per Ex	kchange Member:				99999	999999.99	
Total Volume Per					99999999999.9999		
Total Number Of (9999999999999		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 47

4.1.2 CB050 Fee Overall Summary

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

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

in the previous month and all together during the year.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

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

T7 Release 12.1		
XML Report Reference Manual		 Vers. 2
		24.04.2024
XML Report Descriptions		Page 48
cb050KeyGrp3		
acctTypGrp	m	Ac
<u>cb050Grp4</u> , 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	
sum Curr Fee Crt Mth Amnt	m	
sum Curr Fee Prv Mth Amnt	m	
sumCurrFeeYtdAmnt	m	
sum MembFee Prv Day Amnt	m	Total Fees Per Exchange Member:

m

m

 \mathbf{m}

m

sum MembFeeCrtDayAmnt

sum MembFeeCrtMthAmnt

sum MembFeePrvMthAmnt

sum MembFeeYtdAmnt

T7 Release	12.1							
XML Report	Reference Manua	al					_	Vers. 2
							24	.04.2024
XML Report	Descriptions							Page 49
Text Report	Structure							
Participant	Participant Long Na	me						
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXX					
BU	BU Long Name		BU Identifier					
XXXXXXXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XX 999999					
Trading Currency	Billing Currency							
XXX	XXX							
Ac Prod	Instrument	ГееТур	FeeTypNam	FeePrevDayAmnt	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XXX XXXXXXXXXXXX	XXXXXXXXXXX XXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXX	999999999.99	999999999.99	999999999.99	999999999.99	9999999999.99
Total Trans Fees	Per Instrument:			999999999.99	999999999.99	999999999.99	999999999.99	9999999999.99
Total Fees Per A	ccount:				999999999.99			

Total Fees Per Trading Currency(XXX) in EUR:

Total Fees Per Exchange Member:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 50

4.1.3 **CB060 Fee Statement**

Description This report is produced at the end of the month and gives an overview on the

current month's fees, order volume and order quantity.

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

orders per participant.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available only for cash markets.

Frequency Monthly.

Availability Member Report.

XML Report Structure

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

m

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 51
Anna reper accompliant	

billCurrTypCod	m	Billing Currency
cb060Grp3, repeated 1 variable times:		
cb060KeyGrp3		
acctTypGrp	m	Ac
cb060Grp4, repeated 1 variable times:		
cb060KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb060Rec, repeated 1 variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQtyl	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	
sum MembFeeCrtMthBal	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	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 52

Text Report Structure

Partici	.pant	Participant Long Na	me				
XXXX	XX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXX			
BU		BU Long Name		BU Identifier	Trading Currency	Billing Currency	
XXXXXXX	XX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	X 999999	ХХХ	XXX	
Ac	Prod	Instrument	FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	OrderQuant
XXX XXX	XXXXXXXX	XX XXXXXXXXXX XXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXX	999999999999999999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999999999
Total P	er Instr	rument:			999999999999999999999999999999999999999	999999999999999999	999999999999
Total P	er Accou	unt:			999999999999999999999999999999999999999	999999999999999999999999999999999999999	999999999999
Total P	Per Tradi	ng Currency (XXX) in EUR:			999999999999999999999999999999999999999	999999999999.9999	9999999999999
Total P	er Excha	ange Member:			999999999999999999999999999999999999999		
Total V	olume Pe	er Exchange Member:				999999999999999999999999999999999999999	
Total N	Tumber of	Orders Per Exchange Membe	er:				9999999999999
Total A	All Excha	ange Members:			999999999999999999999999999999999999999	99999999999999999999999	999999999999999999999999999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 53

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 Member Report.

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

cb062Grp4, repeated 1 ... variable times:

T7 Release 12.1		
XML Report Reference Manual	Vers. 2	
		24.04.2024
XML Report Descriptions		Page 54
cb062KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb062Rec, repeated 1 variable times:		
ordrNo	m	OrdrNo
versionNo	m	VerNo
quoInd	m	Q/O
aggrOrgFlg	m	A/O
user	m	Trader
kindOfDepo	m	DepTyp
ordrMktVal	m	OMV
trdQty	m	Trades
trdFeeAmnt	m	DlyFeePerOrdr
refFeeAmnt	m	Refund
sumInstQtRefAmnt	m	Total Quote Refund Per Instrument:
sumInstOrdrTrdFee	m	Total Order Refund Per Instrument:
sumInstOrdrRefAmnt	m	
sumInstDsRefAmnt	m	Total DS Refund Per Instrument:
sumMktGrpRefAmnt	m	Total DS Refund Per Market Group:

sumMembExchFeeGrp, repeated 1 ... variable times:

sumMembExchFeeRec, repeated 1 ... variable times:

bill Curr Typ Cod

sum Memb ExcRef AmntTotal Per Exchange Member in EUR: o

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 55
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
Trading Currency Billing Currency MktGrp	
XXX XXX XXXXXXXX	
Prod Instrument	
XXXXXXXXXX XXXXXXXXX XXXXXXXXXXXXXXXXX	
OrdrNo VerNo Q/O A/O Trader DepTyp OMV Trades DlyFeePerOrdr Ref	fund
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	+999999999.99
Total Quote Refund Per Instrument:	+999999999.99
Total Order Refund Per Instrument: +999999999.99	+999999999.99
Total DS Refund Per Instrument:	+999999999.99
Total DS Refund Per Market Group:	+999999999.99
Currency XXX	+9999999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 56

4.1.5 CB068 Transaction Overview

Description This report provides participants information of different types of transactions

(addition, modification or deletion) of orders and quotes performed.

The first part of the report contains a participant specific summary of generated transactions per transaction group and instrument. The second part of the report shows the number of transactions per transaction group for every session of the participant. The third part of the report shows the number of

Instrument

o

transactions per transaction group sorted by the participant's user.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

instrumentMnemonic

XML Report Structure M/O Text Report Heading cb068 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey 0 membId o membLglNam o rptPrntEffDatm rptPrntEffTimo rptPrntRunDatm cb068Grp, repeated 0 ... variable times: cb068KeyGrp participantGrp participant Participant m partLngName m Participant Long Name cb068Grp1, repeated 0 ... variable times: cb068KeyGrp1 <u>businessUnitGrp</u> businessUnit BU m busUntLngName BU Long Name m businessUnitId BU Identifier m cb068Grp1Inst, repeated 0 ... variable times: m cb068InstRec, repeated 0 ... variable times:

<u> </u>
Vers. 2
24.04.2024
Page 57

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

XML Rep	ort Referen	ce Manua	al							
VML Dava		L!								24.04
XIVIL Rep	ort Descrip	tions								Р
Toyt Done	ort Structur	••								
_	Partici		me							
XXXXX >	 (XXXXXXXXXXXXXXXXXX	 (XXXXXXXXXXXXX	XXXXXXXXXXXXX	- ⟨						
BU	BU Lo	ong Name	BU	J Identifier						
XXXXXXXX XXXX	 (XXXXXXXXXXXXXXXXX	 (XXXXXXXXXXXXXX	 XXXXXXXXX	999999						
XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXX	XXXXXXXX	XXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXX
				_						
Instrument N	MktGrp Ac	Ordr	Quo	T	ot					
 XXXXXXXXX	 XXXXXXX XXX 9,99	 99,999,999,99	 9 999,999,99 	 99.9999 999,9 	 99 , 999 -					
 XXXXXXXXX	 XXXXXXX XXX 9,99	 99,999,999,99	 9 999,999,99 	 99.9999 999,9 	 99 , 999 -					
XXXXXXXXXX XX Total:	 XXXXXXX XXX 9,99	 99,999,999,99 99,999,999,99	9 9 999,999,99 9 9 999,999,99	 99.9999 999,9 99 999,999,99	 99 , 999 - 9	XXXXXXXX			XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX
Total:			9 999,999,99 9 999,999,99 	 39.9999 999,9 39 999,999,99	 99 , 999 - 9	 XXXXXXXX	 XXXXXXXXX	 XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX
Total: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 (XXXXXX XXX 9,99 9,99 	99, 999, 999, 99 99, 999, 999, 99 XXXXXXXXXX	 9 999,999,99 9 999,999,99 	 39.9999 999,9 	 99 , 999 - 9	 XXXXXXX	 XXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX
Total: XXXXXXXXXXXX XX Total: 99999999999999999999999999999	XXXXXXX XXX 9,99 9,99 XXXXXXXXXXXXXXXXXX	99, 999, 999, 999. 999. 999. 999. 999.	9 999,999,99 9 999,999,99 XXXXXXXXXXXXXX	 39.9999 999,9 	 99 , 999 - 9	 XXXXXXXX	XXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Total: XXXXXXXXXXXX XX Total: 99999999999999999999999999999	XXXXXXX XXX 9,99 9,99 XXXXXXXXXXXXXXXXXX	99, 999, 999, 999. 999. 999. 999. 999.	9 999,999,99 9 999,999,99 XXXXXXXXXXXXXX	 39.9999 999,9 	 99 , 999 - 9	XXXXXXX	XXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXX
Total: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX XXX 9,99 9,99 XXXXXXXXXXXXXXXXXX	Quo 999, 999, 999. 999, 999, 999.	9 999,999,99 9 999,999,99 XXXXXXXXXXXXXXX Tot 9999 999,999	39.9999 999,9 	 99,999 - 9 					
Total: Session 999999999 9, 9 Total: 9, 9	CXXXXXX XXX 9,99 9,99 CXXXXXXXXXXXXXXXXXX Ordr 099,999,999,999,999	Quo 999, 999, 999. 999, 999, 999.	9 999,999,999 9 999,999,999 999,999,999,		 99,999 - 9 	 XXXXXXX				
Total: XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	CXXXXXX XXX 9,99 9,99 CXXXXXXXXXXXXXXXXXX Ordr 099,999,999,999,999	Quo 999,999,999 999,999,999	9 999,999,99 9 999,999,99 XXXXXXXXXXXXXXXXX Tot 9999 999,999 999,999,999		 99,999 9 XXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	 XXXXXXXXX Trn	 XXXXXXXXX		
Total: Session Total: 799999999999999999999999999999999999	CXXXXXX XXX 9,999 9,999 CXXXXXXXXXXXXXXXXXXXXXXXXXX	Quo 999,999,999 999,999,999	9 999,999,99 9 999,999,99 XXXXXXXXXXXXXXXXX Tot 9999 999,999 999,999,999		 99,999 9 XXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	 XXXXXXXXX Trn	 XXXXXXXXX		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 59

4.1.6 **CB069 Transaction Report**

Description This report provides Participants with detailed information about their product

specific transactions, traded volume and ordered volume. This report is grouped into three parts. The first part provides the information on the number of transactions, ordered volume and traded volume per product per limit type. The second part provides additional granularity of session ID level to the information from the first part. The third part provides additional granularity of trader ID level to the information from the first part. The column 'User' lists trader IDs. For the limit type 'Standard', the values of traded volume and ordered volume are not measured separately. "n/a" stands for not available.

This report is available only for derivative markets.

Frequency Daily (additional intra-day reports).

Availability Member Report.

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 60

IL Report Descriptions		
trdVol cb069BusUnitGrp, repeated 1 variable times:	m	Traded Volume
cb069BusUnitKeyGrp		
businessUnitGrp		
businessUnit	m	BU
busUntLngName		
businessUnitId	m	BU Long Name BU Identifier
	m	BO Identifier
<u>cb069SessionGrp</u> , repeated 1 variable times:		
<u>cb069SessionRec</u> , repeated 1 variable tim sessionId		Session
	m	
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:		
cb069UserKeyGrp		
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

Trades Count

Traded Volume

m

m

trdCnt

trdVol

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	24.04.2024
XML Report Descriptions	Page 61

<u>Text Report Structure</u>

Participar	nt Pai	rticipant Lon	g Name						
XXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX						
Prod	Limit Type	Transactions	Count Ordered	Volume O	rders Count	Trades Cou	nt Traded Vo	olume	
XXXXXXXXXX	XXX XXXXXXXXX	999,9	99,999 XXXXXXXXX	 XXXXXXXX 9	99999999999	9999999999	999 XXXXXXXXXXX	XXXXXX	
BU	I	BU Long Name	BU	Identifie	r				
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXX	99999	9				
Session	Product 1	Limit Type Tr	ansactions Count	Ordered	Volume Ord	ders Count	Trades Count	Traded Volume	_
999999999	XXXXXXXXXXXX	XXXXXXXXX	999,999,999	XXXXXXXXX	XXXXXXXX 999	99999999999	999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	K
User	Product	Limit Type	Transactions Cou	nt Ordere	d Volume C	Orders Count	Trades Count	Traded Volume	Ĵ
XXXXXXXXXX	XX XXXXXXXXXXXX	X XXXXXXXXX	999,999,9	 99 xxxxxxx	 XXXXXXXXXX 9	 9999999999999	9 9 99999999999999) XXXXXXXXXXXXXXXX	XXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 62

CB080 Monthly Fee and Rebate Statement 4.1.7

Description This monthly report provides at the end of the month an overview of all

> monthly fees and rebates/refunds for Cash Market for reconciling the invoice. This report is available for Clearing Members listing an accumulation of the

> > FeeTyp

Fee Typ Nam

o

o

information of their Non-Clearing Members.

This report is available only for cash markets.

Frequency Monthly.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>cb080</u>		
<u>rptHdr</u>		
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		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
<u>cb080Grp1</u> , repeated 0 variable times:		
cb080KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>cb080Grp2</u> , repeated 1 variable times:		
cb080KeyGrp2		
billCurrTypCod	m	Billing Currency

cb080Rec, repeated 1 ... variable times:

feeTypCod

fee Typ Nam

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 63

etiCmlVol Cumulated Vol o cumPassiveVol Cum Passive Vol o etiUnRebFee Unrebated Fee o cumAggrRetVol Cum AggrRet Vol o retVolSharRetVolShare o rebPrc Reb o etiFeeReb Lean Order Reb o rlpFeeReb RLP Reb o Fee after Reb etiFeeAftRebAdjustment Type feeAdj o feeAmnt Amount o sumFeeAmnt Total Fees: m Total Rebate/Refund: sumRebFeeAmnt m sumFeeConnAmnt **Total Connections:** m sumFeeAdjAmnt m Total Manual Fee Adjustments:

m

Total Over All Per Exchange Member:

sumMembFeeAmnt

T7 Release 12.1				
XML Report Reference Manual				Vers. 2
				24.04.2024
XML Report Descriptions				Page 64
Text Report Structure				
Participant Participant Long Name				
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU BU Long Name BU Identifier				
xxxxxxx xxxxxxxxxxxxxxxxxxxxxxxxxxxxxx				
Billing Currency				
ana				
Fees:				
FeeTyp FeeTypNam	Amount			
999 XXXXXXXXXXXXXXX	999999999999.99			
Total Fees:	999999999999999999999999999999999999999			
Rebates/Refunds:				
Lean Order Rebate Details:				
	Ess after Dah			
Cumulated Vol Unrebated Fee Reb Lean Order Rebate		-		
-999999999999 9999999999999999999999999	999999999999.99			
RLP rebate Details:				
Cum Passive Vol Cum AggrRet Vol RetVolShare Unrebated Fe	ee Reb	RLP Reb	Fee after Reb	
-99999999999999999999999999999999999999	99.99 99,9999%	-99999999999999999999999999999999999999	999999999999.99	
FeeTyp FeeTypNam	Amount			
999 XXXXXXXXXXXXXXX	-9999999999999999999999999999999999999			
Total Rebate/Refund:	 -999999999999999999999999999999			
Connections:				

T7 Release 12.1			
XML Report Refer	ence Manual		Vers. 2
			24.04.2024
XML Report Descri	riptions		Page 65
FeeTyp FeeTypNam		Amount	
999 XXXXXXXXXXXXXX		999999999999999999999999999999999999999	
Manual Fee Adjustments:			
FeeTyp FeeTypNam	Adjustment Type	Amount	
999 XXXXXXXXXXXXXXXXX	**************************************		
Total Manual Fee Adjustm	ents:	-99999999999999999999999999999999999999	
Total Over All Per Excha	nge Member:	999999999999999999999999999999999999999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 66

4.1.8 CB142 Fee Per Executed Order T7 Boerse Frankfurt

Description This report lists each transaction per order number, the transaction fee fix and

> variable and the trading fee fix and variable for each executed order and the order volume. It is summed by instrument, account type, trading currency, member and user. It includes all fees resulting from OTC trades. It is available

for each member on T7 Boerse Frankfurt.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>cb142</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>cb142Grp</u> , repeated 0 variable times:		
cb142KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
<u>cb142Grp1</u> , repeated 1 variable times:		
cb142KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>cb142Grp2</u> , repeated 1 variable times:		
cb142KeyGrp2		
user	m	User
<u>cb142Grp3</u> , repeated 1 variable times:		
cb142KeyGrp3		
currTypCod	m	Trading Currency

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 67

leport Descriptions		
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
<u>cb142Grp4</u> , repeated 1 variable times:	111	Diffing Currency
cb142KeyGrp4		
acctTypGrp	m	Ac
<u>cb142Grp5</u> , repeated 1 variable times:		Ac
cb142KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	0	
isinCod	m	
<u>cb142Grp6</u> , repeated 1 variable time		
cb142KeyGrp6		
ordrNo	0	OrdrNo
versionNo	m	VNo
cb142Rec, repeated 1 variable tin	nes:	
usrOrdrNum	o	(XML only)
feeTypCodAll	o	(XML only)
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
trDay	m	Trad Day
orderVol	o	OrderVol
nomVal	o	Nominal
buyCod	o	(XML only)
ordrMktVal	o	(XML only)
addMembId	o	Info
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	
sumInstTranFeeFix	m	
sumInstTranFeeVar	m	
sumInstOrdrVol	m	
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctTranFeeFix	m	
sumAcctTranFeeVar	m	
sumAcctOrdrVol	m	
sumAcctNom	m	

T7 Release 12.1		
		- Vara 2
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 68
sumCurrFixFee	m	Total Per Trading Curr:
sumCurrVarFee	m	
sumCurrTranFeeFix	m	
sumCurrTranFeeVar	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserTranFeeFix	m	
sumUserTranFeeVar	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembTranFeeFix	m	
sumMembTranFeeVar	m	
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

T7 Release 12.1							
XML Report Reference Ma	nual						Vers. 2
						2	4.04.2024
XML Report Descriptions							Page 69
Tout Donout Standard							
Text Report Structure Participant Participant Lone	g Name	BU		BU Long	Name	BU Identifier	User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	: XXXX	 XXXXXXXXXXXX	XXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXX	Y 999999	XXXXXX
Trading Currency Exchange Rate B.	illing Curre	ncy					
XXX 9999999.99999999	XXX						
Ac Instrument							
XXX XXXXXXXXXXX XXXXXXXXX XXXXXXXX	XXXX						
OrdrNo VNo TRF Fix	TRF Var	TAF Fix	TAF Var	Trad Day	OrderVol	Nominal	Info
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	+999999.99	+999999.99	+999999.99	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999.999	99 XXXXX
Total Per Instrument: +9999999.99	+9999999.99	+9999999.99	+9999999.99		999999999999999999999999999999999999999	+99999999999999999999999999999999999999	99
Total Per Account Type: +9999999.99	+9999999.99	+9999999.99	+99999999.99		999999999999999999999999999999999999999	+99999999999	 39
 Total Per Trading Curr: +9999999.99	+9999999.99	+9999999.99	+9999999.99		9999999999999999999999	+99999999999	 39
Total Per User in EUR:	+9999999.99	+9999999.99	+9999999.99		+999999999999999	+99999999999	- - }9
Total Number Of Orders Per User:		+999999999999					
Total Per Exchange Member:	+9999999.99	+9999999.99	+9999999.99		999999999999999999999999999999999999999	+99999999999	- - 39
Total Number Of Orders Per Exchange N	Member:	999999999999					

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 70

4.1.9 CB150 Fee Overall Summary T7 Boerse Frankfurt

Description This report shows the current and previous day fees for transactions on T7

Boerse Frankfurt in the billing currency sorted by trading currency. In addition it provides members with the current month-to-date fee sum, the

previous month fees and the current year-to-date fee sum.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

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

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                     M/O Text Report Heading
cb150
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     0
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  cb150Grp, repeated 0 ... variable times:
    cb150KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    cb150Grp1, repeated 1 ... variable times:
       cb150KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
                                                           BU Identifier
           businessUnitId
                                                     m
       cb150Grp2, repeated 1 ... variable times:
         cb150KeyGrp2
                                                           (XML only)
                                                     m
         cb150Grp3, repeated 1 ... variable times:
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 71

```
cb150KeyGrp3
    currTypCod
                                             Trading Currency
                                        m
    billCurrTypCod
                                             Billing Currency
                                        m
  cb150Grp4, repeated 1 ... variable times:
    cb150KeyGrp4
                                             Ac
      acctTypGrp
                                        m
    cb150Grp5, repeated 1 ... variable times:
      cb150KeyGrp5
        mnemIsin
          product
                                             Instrument
                                        m
          instrumentMnemonic
                                        o
          isinCod
                                        m
      <u>cb150Rec</u>, repeated 1 ... variable times:
        feeTypNam
                                        m
                                             FeeTypName
        feeTypCod
                                             Fee Type
                                        m
        feePrvDayAmnt
                                        m
                                             FeePrevDayBal
        feeCrtDayAmnt
                                             FeeCrtDayAmnt
                                        m
                                             FeeCrtMthBal
        feeAmnt
                                        m
        feePrvMthAmnt
                                             FeePrvMthBal
                                        m
                                             FeeYtdBal
        feeYtdAmnt
                                        m
      sumInstMembFeePrvDayAmnt\\
                                              Total Trans Fees Per Instr:
                                        m
      sumInstMembFeeCrtDayAmnt\\
                                        m
      sumInstFeeAmnt
                                        m
      sumInstMembFeePrvMthAmnt\\
                                        m
      sumInstMembFeeYtdAmnt\\
                                        m
                                             Total Fees Per Account:
    sumAcctFeePrvDayAmnt
                                        m
    sumAcctFeeCrtDayAmnt
                                        m
    sumAcctFeeCrtMthAmnt
                                        m
    sumAcctFeePrvMthAmnt
                                        m
    sumAcctFeeYtdAmnt
                                        m
  sumCurrFeePrvDayAmnt
                                             Total Per TrdCurr(XXX) in EUR:
                                        m
  sumCurrFeeCrtDayAmnt
                                        m
  sumCurrFeeCrtMthAmnt
                                        m
  sumCurrFeePrvMthAmnt
                                        m
  sumCurrFeeYtdAmnt
                                        m
sumUserMembPrvDayFeeAmnt\\
                                             (XML only)
                                        m
sumUserFeeCrtDayAmnt\\
                                             (XML only)
                                        m
sumUserFeeAmnt
                                             (XML only)
                                        m
sumUserMembPrvMthFeeAmnt
                                             (XML only)
                                        m
sumUserMembYtdFeeAmnt
                                             (XML only)
                                        m
```

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
		_	24.04.2024
		_	24.04.2024
XML Report Descriptions			Page 72
sumMembFeePrvDayAmnt	m	Total Fees Per Exc Mbr:	
sumMembFeeCrtDayAmnt	m		
sum MembFeeCrtMthAmnt	m		
sumMembFeePrvMthAmnt	m		

m

Text Report Structure

sum MembFeeYtdAmnt

XXX XXXXXXXXXX XXXXXXXXX XXXXXXXXX

Participant	Participant Long Name		
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	ΚXX	
BU	BU Long Name	BU	Identifier
XXXXXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999
Trading Curr	rency Billing Currency		
XXX	XXX		
Ac	Instrument		

FeeTypName	Fee Туре	FeePrevDayBal	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XXXXXXXXXXXXXXXX	ХХХ	999999999999999999999999999999999999999	999999999.99	99999999.99+	999999999.99	999999999.99
Total Trans Fees Per Instr:		999999999.99	999999999.99	99999999.99+	999999999.99	999999999.99
Total Fees Per Account:		999999999999999999999999999999999999999	999999999.99	999999999.99	999999999.99	999999999.99
Total Per TrdCurr(XXX) in EUR:		999999999999999999999999999999999999999	999999999.99	999999999.99	999999999.99	999999999.99
Total Fees Per Exc Mbr:		999999999999999999999999999999999999999	999999999999999999999999999999999999999	999999999999999999999999999999999999999	999999999999999999999999999999999999999	999999999999999999999999999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 73

4.1.10 CB160 Fee Statement T7 Boerse Frankfurt

Description This report is produced at the end of the month and gives detailed data on the

current month's fees, order volume and order quantity.

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

number of orders per exchange member.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

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

Frequency Monthly.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
cb160
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    o
    membLglNam
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  cb160Grp, repeated 0 ... variable times:
    cb160KeyGrp
       participantGrp
         participant
                                                    m
                                                           Participant
         partLngName
                                                           Participant Long Name
                                                    m
    cb160Grp1, repeated 1 ... variable times:
       cb160KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
           busUntLngName
                                                           BU Long Name
                                                    m
           businessUnitId
                                                           BU Identifier
       cb160Grp2, repeated 1 ... variable times:
         cb160KeyGrp2
           currTypCod
                                                           Trading Currency
                                                    m
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 74

billCurrTypCod	m	Billing Currency
cb160Grp3, repeated 1 variable times:		
cb160KeyGrp3		
acctTypGrp	m	Ac
cb160Grp4, repeated 1 variable times:		
cb160KeyGrp4		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb160Rec, repeated 1 variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	Order Quant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Fees Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

T7 Release	e 12.1						
XML Repo	rt Reference Manua	al					Vers. 2
							24.04.2024
XML Repo	rt Descriptions						Page 75
Text Repor	rt Structure						
Participant	Participant Long Na	me	BU]	BU Long Name	BU Identif	ier
XXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXX XXXXXXX X	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 999	999
Trading Curren	cy Billing Currency						
	XXX						
	Instrument	FeeTvn	FeeTvnNam	FeeCrtMthRal	OrderVol	Order Quant	
XXX XXXXXXXXXX	XX XXXXXXXXXX XXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXX	9999999999.99		9,999,999,999,999	
Total Per Inst	rument:			999999999.99	99999999999.9999	999999999999	
Total Per Acco	unt Type:			999999999.99	999999999999999999999999999999999999999	999999999999	I
Total Per Trad	ing Currency (XXX) in EUR:			9999999999.99	999999999999999999999999999999999999999	9999999999999	I
Total Fees Per	Exchange Member:			9999999999.99			
Total Volume P	er Exchange Member:				999999999999999999999999999999999999999		
Total Number o	f Orders Per Exchange Memb	er:				999999999999	I
Total All Exch	ange Members:			9999999999.99	999999999999999999999999999999999999999	999999999999999999999999999999999999999	l

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 76

4.1.11 CB162 Monthly Specialist Refund

Description This report shows the monthly transaction fees, trading fees, Specialist

refunds and additional credits per order. The totals are sorted by instrument

group, trader and Exchange member.

This report is available for all members acting as Specialists.

Frequency Monthly.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
cb162
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  cb162Grp, repeated 0 ... variable times:
    cb162KeyGrp
      participantGrp
         participant
                                                          Participant
                                                    m
         partLngName
                                                          Participant Long Name
                                                    m
    cb162Grp1, repeated 1 ... variable times:
       cb162KeyGrp1
         businessUnitGrp
           businessUnit
                                                          BU
                                                    m
           busUntLngName
                                                          BU Long Name
                                                    m
           businessUnitId
                                                          BU Identifier
                                                    m
      cb162Grp2, repeated 1 ... variable times:
         cb162KeyGrp2
           billCurrTypCod
                                                    m
                                                          Curr
         cb162Grp3, repeated 1 ... variable times:
           cb162KeyGrp3
                                                          Market Group
             mktGrpNam
                                                    m
```

cb162Grp4, repeated 1 ... variable times:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 77

rt Descriptions		
cb162KeyGrp4		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb162Grp5, repeated 1 variable ti	mes:	
cb162KeyGrp5		
user	m	User
cb162Rec, repeated 1 variable	times:	
ordrNo	o	OrdrNo
versionNo	m	VNo
perf	o	Perf
kindOfDepo	o	DepTyp
omv	o	Omv
nomVal	o	Nominal
trades	o	Trades
feeTypCodAll	o	(XML only)
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeRefFix	o	Refund TAF fix
tranFeeRefVar	o	Refund TAF var
fixRefFee	o	Refund TRF Fix
varRefFee	o	Refund TRF Var
addCrt	o	Add Credit
sumUserTranFeeFix	m	Total Per Trader
sumUserTranFeeVar	m	
sumUserFixFee	m	
sumUserVarFee	m	
sum User Tran Fee Ref Fix	m	
sum User Tran FeeRef Var	m	
sumUserFixRefFee	m	
sumUserVarRefFee	m	
sumUserAddCrt	m	
sumMktGrpTranFeeFix	m	Total Per Market Group
sumMktGrpTranFeeVar	m	
sumMktGrpFixFee	m	

m

sumMktGrpVarFee

sumMktGrpTranFeeRefFix

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		24.04.2024 Page 78
sumMktGrpTranFeeRefVar	m	
sumMktGrpFixRefFee	m	
sumMktGrpVarRefFee	m	
sumMktGrpAddCrt	m	
sumMembTranFeeFix	m	Total Per Exchange Member:
sumMembTranFeeVar	m	
sumMembFixFee	m	
sumMembVarFee	m	
sumMembTranFeeRefFix	m	
sumMembTranFeeRefVar	m	
sumMembFixRefFee	m	
sumMembVarRefFee	m	
sumMembFeeMthAmnt	m	Total Fee per Exchange Member:
sumMembRefAmnt	m	Total Refund per Exchange Member:

AIN'L Report Referen	ce Manı	ıal								Vers. ∶
									24.04	.2024
XML Report Descrip	tions								P	age 79
Text Report Structur	re									
Participant Partic		lame	BU		BU	Long Name		BU Id	dentifier Curr	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXX	 XXX XXXXX	 XXX XXXXXXX	XXXXXXXXXX		XXXXXXXX	 XXX	999999 XXX	
Market Group I:	nstrument		User							
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XX	XXXXXXXXXX	XXXXXX							
OrdrNo VNo Perf DepT	yp Omv	Nom	inal	TRF Trades fix	/ var	TAF fix / var	Refund fix /	TRF var	Refund TAF fix / var	add Credit
XXXXXXXXXXXXX 999 999% XXX	999999999999999999999999999999999999999	99 9999999	9999.999	999999 99.9	9 9999.99	99.99 9999.9	99.99+	9999.99+	- 99.99+ 9999.99	 + 99.99+
	TRF fix /	' var	TAF fix	/ var	Refund TF	RF / var	Refund fix	TAF / var	add Credit	
Total Per Market Group:	999999.99	999999.99	999999.9	9 999999 . 99	999999.99	 9+ 999999.99+	9999999.	 99+ 99999	99.99+ 999999.99	+
Total Per User:	999999.99	999999.99	999999.9	9 999999.99	999999.99	9+ 999999.99+	999999.	99+ 99999	99.99+ 999999.99	+
	999999.99	999999.99	999999.9	9 999999.99	999999.99	999999.99+	999999.	99+ 99999	99.99+ 999999.99	+
Total Per Exchange Member:										
Total Per Exchange Member: Total Fee per Exchange Membe										

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 80

4.1.12 **CB242 Specialist Service Fee Per Executed Order**

Description This report lists the service fee fix and variable for Specialists for each

executed order per ID and is summed by instrument and account for each

trading currency converted into billing currency.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available for each member acting as Specialist on T7 Boerse

Frankfurt.

Frequency Daily.

Availability Member Report.

XML Report Structure

```
M/O Text Report Heading
cb242
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     0
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  cb242Grp, repeated 0 ... variable times:
    cb242KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    cb242Grp1, repeated 1 ... variable times:
       cb242KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
                                                           BU Identifier
           businessUnitId
                                                     m
       cb242Grp2, repeated 1 ... variable times:
         cb242KeyGrp2
                                                           User
                                                     m
         cb242Grp3, repeated 1 ... variable times:
```

Vers. 2
24.04.2024
Page 81

```
cb242KeyGrp3
  currTypCod
                                              Trading Currency
                                        m
  exchRat
                                              Exchange Rate
                                        m
  billCurrTypCod
                                              Billing Currency
                                        m
cb242Grp4, repeated 1 ... variable times:
  cb242KeyGrp4
    acctTypGrp
                                        m
                                              Ac
  cb242Grp5, repeated 1 ... variable times:
    cb242KeyGrp5
      mnemIsin
         product
                                        m
                                              Instrument
         instrumentMnemonic
                                        o
         isinCod
                                        m
    cb242Grp6, repeated 1 ... variable times:
      cb242KeyGrp6
         trdMemb
                                              Trading Member
                                        m
      cb242Grp7, repeated 1 ... variable times:
         cb242KeyGrp7
           ordrNo
                                        m
                                              OrdrNo
                                              VNo
           versionNo
                                        m
         cb242Rec, repeated 1 ... variable times:
           usrOrdrNum
                                              (XML only)
                                        o
           buyCod
                                              (XML only)
                                        o
           execQty
                                              (XML only)
                                        o
           ordrMktVal\\
                                              (XML only)
                                        o
                                              Perf
           perf
                                        o
           trDay
                                              Trad Day
                                        m
           feeTypCodAll
                                              (XML only)
                                        0
           fixFee
                                              Service Fee Fix
                                        o
           varFee
                                              Service Fee Var
                                        0
                                              OrderVol
           orderVol
                                        o
           nomVal
                                              Nominal
                                        o
           add MembId\\
                                              Info
      sumTrdMemFixFee
                                              Total Per Trading Member:
                                        m
      sumTrdMemVarFee
                                        m
      sum Trd Memb Ordr Vol\\
                                        m
      sumTrdMemNom
                                        m
    sumInstFixFee
                                              Total Per Instrument:
                                        m
    sumInstVarFee
                                        m
    sumInstOrdrVol
                                        m
```

T7 D 1 10 1		
T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 82
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trd Curr (XXX) in EUR:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	-
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:

T7 Release 12.1					
XML Report Reference Manual				V	ers. 2
				24.04.	.2024
XML Report Descriptions				Pa	ge 83
Text Report Structure					
Participant Participant Long Name	BU	BU Long Name	BU I	dentifier User	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXXXXXXX	XXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	999999 XXXXXX	
Trading Currency Exchange Rate Billing Currency					
XXX 9999999.99999999 XXX					
Ac Instrument					
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX					
Trading Member OrdrNo VNo Perf Trad Day	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	XXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
Total Per Trading Member:	999999999999999999999	+99999999999999999999999999999999999999	999999999999999999999999999999999999999	+99999999999999999999999999999999999999	
Total Per Instrument:	99999999999999	+9999999999999999	999999999999999999999999999999999999999	+99999999999999999999999999999999999999	
Total Per Account Type:	999999999999999999	+99999999999999999999999999999999999999	9999999999999999999999	+99999999999999999999999999999999999999	
Total Per Trd Curr (XXX) in EUR:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	9999999999999999999999	+99999999999999999999999999999999999999	
Total Per User in EUR:	+9999999999999999999	+99999999999999999999999999999999999999	+99999999999999	+99999999999999999999999999999999999999	
Total Number Of Orders Per User:	+999999999999				
Total Per Exchange Member:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	999999999999999999999999999999999999999	+9999999999.99	
Total Number of Orders Per Exchange Member:	999999999999				

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 84

4.1.13 CB243 Specialist Service Fee XFS Per Executed Order

Description This report lists the service fee fix and variable for Specialists for each

executed order per ID and is summed by instrument and account for each

trading currency converted into billing currency.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available for each member acting as Specialist on T7 Boerse

Frankfurt.

Frequency Daily.

Availability Member Report.

```
M/O Text Report Heading
XML Report Structure
cb243
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     0
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  cb243Grp, repeated 0 ... variable times:
    cb243KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    cb243Grp1, repeated 1 ... variable times:
       cb243KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
       cb243Grp2, repeated 1 ... variable times:
         cb243KeyGrp2
                                                           User
                                                     m
         cb243Grp3, repeated 1 ... variable times:
```

Vers. 2
24.04.2024
Page 85

```
cb243KeyGrp3
  currTypCod
                                              Trading Currency
                                       m
  exchRat
                                              Exchange Rate
                                       m
  billCurrTypCod
                                              Billing Currency
                                       m
cb243Grp4, repeated 1 ... variable times:
  cb243KeyGrp4
    acctTypGrp
                                       m
                                              Ac
  cb243Grp5, repeated 1 ... variable times:
    cb243KeyGrp5
      mnemIsin
        product
                                       m
                                              Instrument
        instrumentMnemonic
                                       o
        isinCod
                                       m
    cb243Grp6, repeated 1 ... variable times:
      cb243KeyGrp6
        trdMemb
                                              Trading Member
                                       m
      cb243Grp7, repeated 1 ... variable times:
         cb243KeyGrp7
           ordrNo
                                       m
                                              OrdrNo
                                              VNo
           versionNo
                                       m
         cb243Rec, repeated 1 ... variable times:
           usrOrdrNum
                                              (XML only)
                                       o
           buyCod
                                              (XML only)
                                       o
           execQty
                                              (XML only)
                                       o
           ordrMktVal\\
                                              (XML only)
                                       o
                                              Perf
           perf
                                       o
           feeTypCodAll
                                              (XML only)
                                       o
           ctrPtyId
                                              (XML only)
                                       0
           trdIdCountPt
                                              (XML only)
                                       o
           fixFee
                                              Service Fee Fix
                                       0
                                              Service Fee Var
           varFee
                                       o
           orderVol
                                              OrderVol
                                       o
           nomVal
                                              Nominal
           addMembId
                                              Info
                                       o
      sumTrdMemFixFee
                                              Total Per Trading Member:
                                       m
      sumTrdMemVarFee
                                       m
      sumTrdMembOrdrVol
                                       m
      sumTrdMemNom
                                       m
    sumInstFixFee
                                       m
                                              Total Per Instrument:
```

sumInstVarFee

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 86
sumInstOrdrVol	m	
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trading Currency:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per SP User:
sumUserFixFee	m	Total Per SP User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumMembFixFee	m	Total Per Exchange Member in EUR:
sumMembVarFee	m	
sumMembOrdrVol	m	
sumMembNom	m	

T7 Release 12.1 XML Report Reference Manual					Vers. 2
AME Report Reference Mundai					V013. Z
					24.04.2024
XML Report Descriptions					Page 87
Text Report Structure					
Participant Participant Long Name	BU	BU Lo	ong Name	BU Identifie:	r User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXXXXXX X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX 99999!	9 XXXXXX
Trading Currency Exchange Rate Billing C	urrency				
XXX 9999999.99999999 XXX					
Ac Instrument					
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXX					
Trading Member OrdrNo VNo Perf	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
Total Per Trading Member:	999999999999999999	+9999999999,99	999999999999999999999999999999999999999	+9999999999,99	
Total Per Instrument:	9999999999.99+	+99999999999999999999999999999999999999	999999999999999999	+9999999999.99	
Total Per Account Type:	999999999999999999	+99999999999999999999999999999999999999	99999999999,9999	+9999999999,99	
Total Per Trading Currency:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	99999999999,9999	+9999999999,99	
Total Number Of Orders Per SP User:	+999999999999				
Total Per SP User in EUR:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	+9999999999,99	+9999999999,99	
Total Number of Orders Per Exchange Member:			9999999999999		
Total Per Exchange Member in EUR:	+99999999999999999999999999999999999999	+99999999999999999999999999999999999999	999999999999999999	+99999999999999999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 88

4.1.14 **CB250 Specialist Service Fee Overall Summary**

Description This report provides Specialists with the current and previous day's service

> fees in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous

month' service fee and the current year-to-date service fee sum.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available for each member acting as Specialist on T7 Boerse

Frankfurt.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
cb250
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     0
    membId
                                                     o
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  cb250Grp, repeated 0 ... variable times:
    cb250KeyGrp
       participantGrp
         participant
                                                            Participant
                                                     m
         partLngName
                                                     m
                                                            Participant Long Name
    cb250Grp1, repeated 1 ... variable times:
       cb250KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                            BU
                                                     m
           busUntLngName
                                                            BU Long Name
                                                     m
           businessUnitId
                                                            BU Identifier
                                                     m
       cb250Grp2, repeated 1 ... variable times:
         cb250KeyGrp2
           user
                                                     m
                                                            User
```

cb250Grp3, repeated 1 ... variable times:

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 89
cb250KeyGrp3		
currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
<u>cb250Grp4</u> , repeated 1 variable times:		
cb250KeyGrp4		
acctTypGrp	m	Ac
cb250Grp5, repeated 1 variable times:		
cb250KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb250Grp6, repeated 1 variable time	es:	
cb250KeyGrp6		
trdMemb	m	Trading Member
cb250Rec, repeated 1 variable tin	nes:	
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypName
memb Prv Day Serv Fee Amnt	m	ServFeePrevDayBal
servFeeCrtDayAmnt	m	ServFeeCrtDayAmnt
servFeeAmnt	m	ServFeeCrtMthBal
membPrvMthServFeeAmnt	m	ServFeePrvMthBal
membYtdServFeeAmnt	m	ServFeeYtdBal
sum Trd Memb Prv Day Serv Fee Amnt	m	Total Trans ServFee Per Trading Member:
sum Trd Serv Fee Crt Day Amnt	m	
sum Trd Serv Fee Amnt	m	
sum Trd Memb Prv Mth Serv Fee Amnt	m	
sum Trd Memb Ytd Serv Fee Amnt	m	
sumInstMembPrvDayServFeeAmnt	m	Total Trans ServFee Per Instrument:

m

m

m

m

m

m

m

Total ServFee Per Account:

sumInstServFeeCrtDayAmnt

sumInstMembPrvMthServFeeAmnt sumInstMembYtdServFeeAmnt

sumAcctMembPrvDayServFeeAmnt

sumAcctMembPrvMthServFeeAmnt

sumAcctMembYtdServFeeAmnt

sumAcctServFeeCrtDayAmnt

sumAcctServFeeAmnt

sumInstServFeeAmnt

T7 Release 12.1					
XML Report Reference Manual					Vers. 2
				_	24.04.2024
XML Report Descriptions					Page 90
sumCurrMembPrvDaySe	ervFeeAmn	it m	Total ServFo	ee Per Trd Cu	rr (XXX) in
sumCurrServFeeCrtDayA	Amnt	m			
sumCurrServFeeAmnt		m			
sumCurrMembPrvMthSe					
sumCurrMembYtdServF sumUserMembPrvDayServ		m	(XML only)		
sumUserServFeeCrtDayAm		m m	(XML only)		
sumUserServFeeAmnt		m	(XML only)		
sumUserMembPrvMthServ	FeeAmnt	m	(XML only)		
sumUserMembYtdServFee	Amnt	m	(XML only)		
sumMembPrvDayServFeeAm		m	Total ServF	ee Per Exchan	ige Member:
sumMembServFeeCrtDayAm	nt	m			
sumMembServFeeAmnt sumMembPrvMthServFeeAm	nt	m			
sumMembYtdServFeeAmnt	111	m m			
Sammiemo i tasel vi cei mine		111			
Text Report Structure					
Participant Participant Long Name	BU	BI	J Long Name	BU Ident:	ifier User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXXXXXX	X XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 9	99999 XXXXXX
Trading Currency Exchange Rate Billing Curr	ency				
XXX 9999999.99999999 XXX					
Ac Instrument					
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX					
Trading Member ServFeeTyp ServFeeTypName ServF	eePrevDayBal	ServFeeCrtDayAmnt	ServFeeCrtMthBal	ServFeePrvMthBal	ServFeeYtdBal
XXXXX XXX XXXXXXXXXXXXXXXXX	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999999999
Total Trans ServFee Per Trading Member:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999999999999999999999999999999999
Total Trans ServFee Per Instrument:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999999999
Total ServFee Per Account:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999999999+
Total ServFee Per Trd Curr (XXX) in EUR:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999999999999999999999999999999999
Total ServFee Per Exchange Member:	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 91

4.1.15 **CB253** Specialist Service Fee XFS Overall Summary

Description This report provides Specialists with the current and previous day's recompen-

sations in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month' recompensation and the current year-to-date recompensation

sum.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available for each member acting as Specialist on T7 Boerse

User

m

Frankfurt.

Frequency Daily.

Member Report. Availability

XML Report Structure

user

M/O Text Report Heading

```
cb253
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     o
    membLglNam
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  cb253Grp, repeated 0 ... variable times:
    cb253KeyGrp
       participantGrp
         participant
                                                            Participant
                                                     m
         partLngName
                                                     m
                                                            Participant Long Name
    cb253Grp1, repeated 1 ... variable times:
       cb253KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                            BU
                                                     m
           busUntLngName
                                                            BU Long Name
                                                     m
                                                            BU Identifier
           businessUnitId
       cb253Grp2, repeated 1 ... variable times:
         cb253KeyGrp2
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 92

```
cb253Grp3, repeated 1 ... variable times:
  cb253KeyGrp3
    currTypCod
                                              Trading Currency
                                        m
    billCurrTypCod
                                              Billing Currency
                                        m
  cb253Grp4, repeated 1 ... variable times:
    cb253KeyGrp4
      acctTypGrp
                                        m
                                              Ac
    cb253Grp5, repeated 1 ... variable times:
      cb253KeyGrp5
        mnemIsin
          product
                                        m
                                              Instrument
          instrumentMnemonic
                                        0
          isinCod
                                        m
      cb253Grp6, repeated 1 ... variable times:
        cb253KeyGrp6
          trdMemb
                                        m
                                              Trading Member
        cb253Rec, repeated 1 ... variable times:
          servFeeTypCod
                                              ServFeeTyp
                                        m
          servFeeTypNam
                                              ServFeeTypName
                                        m
          membPrvDayServFeeAmnt
                                              ServFeePrevDayBal
                                        m
          servFeeCrtDayAmnt
                                              ServFeeCrtDayAmnt
                                        m
          servFeeAmnt
                                              ServFeeCrtMthBal
                                        m
          membPrvMthServFeeAmnt
                                              ServFeePrvMthBal
                                        m
          membYtdServFeeAmnt
                                              ServFeeYtdBal
        sumTrdMembPrvDayServFeeAmnt m
                                              Total ServFee Per Trading Member:
        sumTrdServFeeCrtDayAmnt
                                        m
        sumTrdServFeeAmnt
                                        m
        sumTrdMembPrvMthServFeeAmnt m
        sumTrdMembYtdServFeeAmnt
                                        m
      sumInstMembPrvDayServFeeAmnt\\
                                              Total ServFee Per Instrument:
                                        m
      sumInstServFeeCrtDayAmnt
                                        m
      sumInstServFeeAmnt
                                        m
      sumInstMembPrvMthServFeeAmnt\\
      sumInstMembYtdServFeeAmnt\\
                                              Total ServFee Per Account:
    sumAcctMembPrvDayServFeeAmnt
                                        m
    sumAcctServFeeCrtDayAmnt
                                        m
    sumAcctServFeeAmnt
                                        m
    sumAcctMembPrvMthServFeeAmnt
                                        m
```

sumAcctMembYtdServFeeAmnt

T7 Release 12.1				
XML Report Reference Manual				Vers.
WALL D. L. D. L. L.			_	24.04.202
XML Report Descriptions				Page 93
sumCurrMembPrvDayServFeeAr	mnt m	Total ServF EUR:	ee Per Trd Cu	rr (XXX) in
sum Curr Serv Fee Crt Day Amnt	m			
sumCurrServFeeAmnt	m			
sumCurrMembPrvMthServFeeAi				
sumCurrMembYtdServFeeAmnt	m	(X/MI1)		
sumUserMembPrvDayServFeeAmn sumUserServFeeCrtDayAmnt	it m m	(XML only)		
sumUserServFeeAmnt	m	(XML only)		
sumUserMembPrvMthServFeeAmn		(XML only)		
sumUserMembYtdServFeeAmnt	m	(XML only)		
sum Memb Prv Day Serv Fee Amnt	•		ge Member in	
sum Memb Serv Fee Crt Day Amnt	m			
sum Memb Serv Fee Amnt	m			
sum Memb Prv Mth Serv Fee Amnt	m			
sum MembYtdServFeeAmnt	m			
Tout Donout Stanistano				
Text Report Structure				
_		NI T N	DI T 1	' C' - TT
_	U I	BU Long Name	BU Ident:	ifier User
_	U ::	·	BU Ident: XXXXXXXXX 9!	
Participant Participant Long Name B	U	·		
Participant Participant Long Name B	U	·		
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	U	·		
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	U	·		
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 9.	99999 XXXXXX
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 9.	99999 XXXXXX
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 9	99999 XXXXXX ServFeeYtdBal
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	ServFeePrvMthBal	ServFeeYtdBal 99999999999999999999999999999999
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	al ServFeeCrtDayAmni	ServFeeCrtMthBal - 99999999 99+	ServFeePrvMthBal 99999999.99+	ServFeeYtdBal 999999999999999999999999999999
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	al ServFeeCrtDayAmni	ServFeeCrtMthBal 99999999.99+ 99999999.99+	ServFeePrvMthBal 99999999.99+ 99999999.99+	ServFeeYtdBal 9999999999999999999999999999999
Participant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	al ServFeeCrtDayAmni 9+ 99999999.99- 9+ 99999999.99- 9+ 99999999.99-	ServFeeCrtMthBal - 99999999.99+ - 99999999.99+ - 99999999.99+	ServFeePrvMthBal 99999999.99+ 99999999.99+ 99999999.99+	ServFeeYtdBal 9999999999999999999999999999999
Articipant Participant Long Name B XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	al ServFeeCrtDayAmni 9+ 99999999.99- 9+ 99999999.99- 9+ 99999999.99-	ServFeeCrtMthBal 99999999.99+ 99999999.99+ 99999999.99+ 99999999	ServFeePrvMthBal 99999999.99+ 99999999.99+ 99999999.99+ 99999999	ServFeeYtdBal 999999999999999999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 94

4.1.16 CB260 Specialist Service Fee Statement

Description This report is produced for Specialists at the end of the month and gives

detailed data on the current month's service fees, order volume and order

quantity.

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

order volume and number of orders per exchange member.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available for each member acting as Specialist on T7 Boerse

Frankfurt.

Frequency Monthly.

Availability Member Report.

XML Report Structure M/O Text Report Heading

cb260 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDatm rptPrntEffTim 0 rptPrntRunDatm cb260Grp, repeated 0 ... variable times: cb260KeyGrp participantGrp participant Participant m partLngName m Participant Long Name cb260Grp1, repeated 1 ... variable times: cb260KeyGrp1 **businessUnitGrp** businessUnit m BU busUntLngName BU Long Name m businessUnitId BU Identifier m

cb260Grp2, repeated 1 ... variable times:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 95

port Descriptions		
cb260KeyGrp2		
user	m	User
cb260Grp3, repeated 1 variable times:		
cb260KeyGrp3		
currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency
cb260Grp4, repeated 1 variable times:		
cb260KeyGrp4		
acctTypGrp	m	Ac
cb260Grp5, repeated 1 variable times	:	
cb260KeyGrp5		
mnemIsin		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb260Grp6, repeated 1 variable tim	nes:	
cb260KeyGrp6		
trdMemb	m	Trading Member
cb260Rec, repeated 1 variable ti	mes:	
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypNam
servFeeCrtMthBal	m	ServFeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sum Trd Memb Serv Fee Crt Mth Bal	m	Total Per Trading Member:
sum Trd Memb Ordr Vol	m	
sum Trd Memb Ordr Qty	m	
sum Is in Serv Fee Crt Mth Bal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctServFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sum Curr Serv Fee Crt Mth Bal	m	Total Per Trd Curr (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
nMembServFeeCrtMthBal	m	Total Per Exchange Member:
nMembOrdrVol	m	Total Volume Per Exchange Member
nMembOrdrQty	m	Total Number Of Orders Per Excha Member:

T7 Release 12.1				
XML Report Reference Manual				Vers. 2
				24.04.2024
XML Report Descriptions				Page 96
sumHseServFeeCrtMthBal		o	Total All Excha	ange Members:
sumHseOrdrVol		o		
sumHseOrdrQty		0		
Text Report Structure				
Participant Participant Long Name	BU		BU Long Name	BU Identifier User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXX				 XXXX
	mmmmm mmm	mn naanaanaana	nnaanmannamannamann	ninin 999999 nininin
Trading Currency Billing Currency				
XXX XXX				
Ac Instrument				
XXX XXXXXXXXXX XXXXXXXXX XXXXXX				
Trading Member ServFeeTyp ServFeeTypNam S	ServFeeCrtMthBal	OrderVol	OrderQuant 	
XXXXX XXX XXXXXXXXXXXXXXX	99999999.99+	XXXXXXXXXXXXXXXX	9,999,999,999,999	
Total Per Trading Member:			999999999999999999999999999999999999999	
Total Per Instrument:		999999999999999999999999999999999999999	999999999999	
Total Per Account Type:	99999999.99+	999999999999999999999999999999999999999	999999999999	
Total Per Trd Curr (XXX) in EUR:	99999999.99+	999999999999999999999999999999999999999	999999999999	
Total Per Exchange Member:	99999999.99+			
Total Volume Per Exchange Member:		999999999999999999999999999999999999999		
Total Number Of Orders Per Exchange Member	:		999999999999	
- Total All Exchange Members:	0000000 001	00000000000 0000	999999999999999999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 97

4.1.17 CB263 Specialist Service Fee XFS Statement

Description This report is produced for Specialists at the end of the month and gives

detailed data on the current month's recompensations, order volume and order

quantity.

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

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available for each member acting as Specialist on T7 Boerse

Frankfurt.

Frequency Monthly.

Availability Member Report.

XML Report Structure M/O Text Report Heading

cb263 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam 0 rptPrntEffDatm rptPrntEffTim 0 rptPrntRunDatm cb263Grp, repeated 0 ... variable times: cb263KeyGrp participantGrp participant Participant m partLngName m Participant Long Name cb263Grp1, repeated 1 ... variable times: cb263KeyGrp1 **businessUnitGrp** businessUnit m BU busUntLngName BU Long Name m businessUnitId BU Identifier m

cb263Grp2, repeated 1 ... variable times:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	24.04.2024
XML Report Descriptions	Page 98

port Doscriptions		
10(0)		
cb263KeyGrp2		TT
user	m	User
<u>cb263Grp3</u> , repeated 1 variable times:		
cb263KeyGrp3		
currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency
<u>cb263Grp4</u> , repeated 1 variable times:		
cb263KeyGrp4		
acctTypGrp	m	Ac
cb263Grp5, repeated 1 variable times	:	
cb263KeyGrp5		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
cb263Grp6, repeated 1 variable time	ies:	
cb263KeyGrp6		
trdMemb	m	Trading Member
cb263Rec, repeated 1 variable time	mes:	
servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypNam
servFeeCrtMthBal	m	ServFeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sum Trd Memb Serv Fee Crt Mth Bal	m	Total Per Trading Member:
sum Trd Memb Ordr Vol	m	
sum Trd Memb Ordr Qty	m	
sumIsinServFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctServFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sum Curr Serv Fee Crt Mth Bal	m	Total Per Trd Curr (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
nMembServFeeCrtMthBal	m	Total Per Exchange Member:
nMembOrdrVol	m	Total Volume Per Exchange Membe
nMembOrdrQty	m	Total Number Of Orders Per Exchandember:

T7 Release 12.1					
XML Report Reference	e Manual				Vers. 2
					24.04.2024
XML Report Description	ions				Page 99
sumHseServFeeCrtM	AthBal		o	Total All Exchang	e Members:
sumHseOrdrVol			o		
sumHseOrdrQty			o		
Text Report Structure	2				
Participant Particip	ant Long Name	BU	BU :	Long Name	BU Identifier User
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXX XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 XXXXXX
Trading Currency Billing Curr	ency Ac	Instrument			
XXX XXX	XXX XXXXXX	 (XXXXXX XXXXXXXXXX	XXXXXXXXXXXX		
Trading Member XXXXX					
ServFeeTyp ServFeeTypNam Se		OrderVol			
XXX XXXXXXXXXXXXXXX				9	
Total Per Trading Member:					
Total Per Instrument:			999999999999		
Total Per Account Type:	99999999,99+	99999999999,9999	999999999999	9	
Total Per Trd Curr (XXX) in	999999999.99+	99999999999,9999	99999999999	9	
Total Per Exchange Member:	99999999.99+				
Total Volume Per Exchange Mem	ber:	99999999999,9999			
Total Number Of Orders Per Ex	change Member:		999999999999	9	
Total All Exchange Members:	99999999.99+	999999999999999999999999999999999999999	999999999999999999999999999999999999999	9	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 100

4.1.18 CB442 DBDX 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 provided for DBDX only.

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
cb442
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    o
    membLglNam
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  cb442Grp, repeated 0 ... variable times:
    cb442KeyGrp
       participantGrp
         participant
                                                    m
                                                           Participant
         partLngName
                                                           Participant Long Name
                                                    m
    cb442Grp1, repeated 1 ... variable times:
       cb442KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
           busUntLngName
                                                           BU Long Name
                                                    m
           businessUnitId
                                                           BU Identifier
       cb442Grp2, repeated 1 ... variable times:
         cb442KeyGrp2
           currTypCod
                                                           Trading Currency
                                                    m
```

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 101
exchRat	m	Exchange Rate	
1:11CTC1		D:11: C	

15.		
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
<u>cb442Grp3</u> , repeated 1 variable times:		
cb442KeyGrp3		
acctTypGrp	m	Ac
<u>cb442Grp4</u> , repeated 1 variable times:		
cb442KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb442Rec, repeated 1 variable times:		
ordrNo	m	Order No
versionNo	m	VNo
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
user	m	Trader
trDay	m	Trad Day
tranFee	m	DlyFeePerOrdr
orderVol	m	OrderVol
addMembId	m	(XML only)
sumInstTranFee	m	Total Per Instrument:
sumInstOrdrVol	m	
sumAcctTrnFeeAmnt	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumCurrTrnFee	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumMembTranFee	m	Total Fees Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 102

Text Report Structure

Participant	Participant	Long Name				
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX						
BU Long Name BU Identifier						
XXXXXXXX XXXXXXXX	XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX	XX	999999		
Trading Currency	Exchange Rate	Billing Curre	ency Ac	Pro	d Instrumen	nt
ХХХ	9999999,99999999	9 XXX	XXX	XXXXXXX	XXXXX XXXXXXXX	XX XXXXXXXXXXXXX
Order No	VNo FeeTyp	FeeTypNam	Trader	Trad Day	DlyFeePerOrdr	OrderVol
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX 999 XXX X	XXXXXXXXXXXXXXX	XXXXXX	31-12-09	+999999999.99	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Total Per Instrum	ment:				999999999999999999999999999999999999999	9999999999999999
Total Per Account	t Type:				999999999999999999999999999999999999999	9999999999999999
Total Per Trading	g Currency (XXX)	in EUR:			999999999999999999999999999999999999999	99999999999999999
Total Fees Per Exchange Member: 99999				999999999999999999999999999999999999999		
Total Volume Per	Exchange Member:					99999999999,9999
Total Number Of C	Orders Per Exchan	ge Member:				9999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 103

4.1.19 CB480 DBDX 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 DBDX for reconciling the invoice.

This report is provided for DBDX only.

Frequency Monthly.

etiUnRebFee

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>cb480</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb480Grp, repeated 0 variable times:		
cb480KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb480Grp1, repeated 0 variable times:		
cb480KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb480Grp2, repeated 1 variable times:		
cb480KeyGrp2		
billCurrTypCod	m	Billing Currency
cb480Rec, repeated 1 variable times:		
feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam
etiCmlVol	O	Cumulated Vol

o

Unrebated Fee

	Vers. 2
	24.04.2024
	Page 104
	D 1
0	Reb
O	Lean Order Reb
o	Fee after Reb
o	Adjustment Type
o	Amount
m	Total Fees:
m	Total Rebate/Refund:
m	Total Connections:
m	Total Manual Fee Adjustments:
m	Total Over All Per Exchange Member:
	o o o m m m m

T7 Release 12.1	
XML Report Reference Manual	
VAII D	
XML Report Descriptions	
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 YYYYYYYYY
BU BU Long Name	
(XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX 999999
illing Currency 	
XX	
'èes: 	
eeTyp FeeTypNam	Amount
XXX XXXXXXXXXXXXXXX	999999999999999999999999999999999999999
otal Fees:	999999999999999999999999999999999999999
ebates/Refunds:	
an Order Rebate Details:	
umulated Vol Unrebated Fee Reb Lean Or	der Rebate Fee after Reb
999999999999 999999999999999 99% -999	999999999999999999999999999999999999999
eeTyp FeeTypNam	Amount
XXX XXXXXXXXXXXXXX	 -999999999999999999999999999999
Total Rebate/Refund:	-9999999999999999999999999999999999999
Connections:	
	÷ .
'eeTyp FeeTypNam 	Amount
XXX XXXXXXXXXXXXXXX	-99999999999999999999999999999999999999
n. t 1 ()	000000000000000000000000000000000000000
Total Connections:	999999999999999999999999999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 106

Manual Fee Adjustments:

ГееТур	FeeTypNam	Adjustment Type	Amount
999	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-99999999999999999999999999999999999999
Total Manual Fee Adjustments:		-99999999999999999999999999999999999999	
Total (Over All Per Excl	nange Member:	999999999999999999999999999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 107

4.2 PM Performance Measurement

4.2.1 PM010 Performance Report Equities Regulated Market Maker

Description

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

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

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

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

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

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

<u>pm010</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
pm010Grp, repeated 0 variable times:	
pm010KeyGrp	

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
		_	24.04.2024
XML Report Descriptions		_	Page 108
The part Boomphone			1 480 100
<u>participantGrp</u>			
participant	m	Participant	
partLngName	m	Participant Long Name	
pm010Grp1, repeated 1 variable times:			
pm010KeyGrp1			
<u>businessUnitGrp</u>			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
pm010Grp2, repeated 1 variable times:			
pm010KeyGrp2			
instrumentGrp1			
product	m	Product	
instrumentType	m	InstType	
instrumentId	m	Instrument Id	
instrumentMnemonic	o	Instrument Mnemonic	
isinCod	o	isinCod	
wknNo	o	wknNo	
instNam	o	Instrument Name	
currTypCod	m	Curr	
pm010Rec, repeated 1 variable times:			
tradingDate	m	Trading Date	
ctTrdTime	m	CT Trd Time	
ctQuotTime	m	CT Quot Time	
ctRate	m	CT Particip Rate	
postCalcInd	m	postCalcInd	
violMMDay	m	V (MM)	
ctAtwSpreadAbsolute	m	CT ATWS ABS	
ctAtwSpreadPercentage	m	CT ATWS %	
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread	
ctAtwBidQty	m	CT ATW Qty Bid	
ctAtwAskQty	m	CT ATW Qty Ask	
regulatoryLiquidInstr	m	Reg Liq Instr	
smcTrdTime	m	SMC Trd Time	
smcQuotTime	m	SMC Quot Time	
smcRate	m	SMC Particip Rate	
smcAtwSpreadAbsolute	m	SMC ATWS ABS	
smcAtwSpreadPercentage	m	SMC ATWS %	
smcAtwSpreadToMaxSpread	m	SMC ATWS/Max Spread	
smcAtwBidQty	m	SMC ATW Qty Bid	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 109

		24
ort Descriptions		
smcAtwAskQty	m	SMC ATW Qty Ask
numUnitsMM	m	Num Units MM
numTradesMM	m	Num Trades MM
trdValueMM	m	Value Trd Crncy MM
numUnitsSMC	m	Num Units SMC
numTradesSMC	m	Trades
trdValueSMC	m	Value Trd Crncy SMC
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violMMMtd	m	V (MM)
ct Atw Spread Absolute Mtd	m	CT ATWS ABS MtD
ct Atw Spread Percentage Mtd	m	CT ATWS % MtD
ct Atw Spread To Max Spread Mtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
smcTrdTimeMtd	m	SMC Trd Time MtD
smcQuotTimeMtd	m	SMC Quot Time MtD
smcRateMtd	m	SMC Particip Rate MtD
smcAtwSpreadAb soluteMtd	m	SMC ATWS ABS MtD
smcAtwSpreadPercentageMtd	m	SMC ATWS % MtD
smcAtwSpreadToMaxSpreadMtd	m	SMC ATWS/Max Spread MtD
smcAtwBidQtyMtd	m	SMC ATW Qty Bid Mt
smcAtwAskQtyMtd	m	SMC ATW Qty Ask MtD
numUnitsMMMtd	m	Num Units MM MtD
numTradesMMMtd	m	Num Trades MM MtD
trdValueMMMtd	m	Value Trd Crncy MM MtD
numUnitsSMCMtd	m	Num Units SMC MtD
numTradesSMCMtd	m	Num Trades SMC MtD
trdValueSMCMtd	m	Value Trd Crncy SMC MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD

m

trd Value Participant Mtd

Value Trd Crncy Participant MtD

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 110

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 111

4.2.2 PM020 Performance Report ETFs & ETPs Regulated Market Maker

Description

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

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

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

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

This report is available only for cash markets.

This report is available only in XML format.

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm020
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   0
    membId
                                                   0
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  pm020Grp, repeated 0 ... variable times:
    pm020KeyGrp
      participantGrp
         participant
                                                   m
                                                          Participant
         partLngName
                                                   m
                                                          Participant Long Name
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 112

```
pm020Grp1, repeated 1 ... variable times:
  pm020KeyGrp1
    <u>businessUnitGrp</u>
                                                   BU
      businessUnit
                                             m
      busUntLngName
                                                   BU Long Name
                                             m
      businessUnitId
                                                   BU Identifier
                                             m
  pm020Grp2, repeated 1 ... variable times:
    pm020KeyGrp2
      instrumentGrp1
                                                   Product
        product
                                             m
        instrumentType
                                             m
                                                   InstType
        instrumentId
                                                   Instrument Id
                                             m
        instrumentMnemonic
                                                   Instrument Mnemonic
                                             o
        isinCod
                                                   isinCod
                                             0
        wknNo
                                                   wknNo
                                             o
                                                   Instrument Name
        instNam
                                             o
        currTypCod
                                                   Curr
                                             m
    pm020Rec, repeated 1 ... variable times:
      tradingDate
                                                   Trading Date
                                             m
                                                   CT Trd Time
      ctTrdTime
                                             m
      ctQuotTime
                                                   CT Quot Time
                                             m
      ctRate
                                                   CT Particip Rate
                                             m
      postCalcInd
                                                   postCalcInd
                                             m
      violMMDay
                                             m
                                                   V (MM)
      ct Atw Spread Absolute \\
                                                   CT ATWS ABS
                                             m
                                                   CT ATWS %
      ctAtwSpreadPercentage
                                             m
      ctAtwSpreadToMaxSpread
                                                   CT ATWS/Max Spread
                                             m
      ctAtwBidQty
                                                   CT ATW Qty Bid
                                             m
                                                   CT ATW Qty Ask
      ctAtwAskQty
                                             m
      regulatoryLiquidInstr
                                                   Reg Liq Instr
                                             m
      smcTrdTime
                                                   SMC Trd Time
                                             m
      smcQuotTime
                                                   SMC Quot Time
                                             m
      smcRate
                                                   SMC Particip Rate
                                             m
      smcAtwSpreadAbsolute
                                                   SMC ATWS ABS
                                             m
                                                   SMC ATWS %
      smcAtwSpreadPercentage
                                             m
                                                   SMC ATWS/Max Spread
      smcAtwSpreadToMaxSpread
                                             m
      smcAtwBidQty
                                                   SMC ATW Qty Bid
                                             m
                                                   SMC ATW Qty Ask
      smcAtwAskQty
                                             m
      numUnitsMM
                                                   Num Units MM
                                             m
```

Num Trades MM

m

numTradesMM

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 113

trdValueMM m Value Trd Crncy MM numUnitsSMC Num Units SMC m numTradesSMC Trades m Value Trd Crncy SMC trdValueSMC m numUnitsParticipant Num Units Participant m numTradesParticipant Num Trades Participant m trdValueParticipant m Value Trd Crncy Participant tradingMonth m Month ctAvgTrdTimeMtd m CT Avg Trd Time MtD ctAvgQuotTimeMtd CT Avg Quot Time MtD m CT Particip Rate MtD ctRateMtd m numTrdDays Num Trd Days m numQuotDays Num Quot Days m violMMMtd V (MM) m ctAtwSpreadAbsoluteMtd CT ATWS ABS MtD m ctAtwSpreadPercentageMtd m CT ATWS % MtD ctAtwSpreadToMaxSpreadMtdCT ATWS/Max Spread MtD m CT ATW Qty Bid MtD ctAtwBidQtyMtd m ctAtwAskQtyMtd CT ATW Qty Ask MtD m smcTrdTimeMtd SMC Trd Time MtD m smcQuotTimeMtd SMC Quot Time MtD m smcRateMtd SMC Particip Rate MtD m smcAtwSpreadAbsoluteMtd SMC ATWS ABS MtD m smcAtwSpreadPercentageMtd SMC ATWS % MtD m smcAtwSpreadToMaxSpreadMtdSMC ATWS/Max Spread MtD m smcAtwBidQtyMtd m SMC ATW Qty Bid Mt smcAtwAskQtyMtd SMC ATW Qty Ask MtD m

numUnitsMMMtd Num Units MM MtD m numTradesMMMtd Num Trades MM MtD m trdValueMMMtd Value Trd Crncy MM MtD m numUnitsSMCMtd Num Units SMC MtD m numTradesSMCMtd Num Trades SMC MtD m trdValueSMCMtd Value Trd Crncy SMC MtD m numUnitsParticipantMtd Num Units Participant MtD m numTradesParticipantMtd Num Trades Participant MtD m trdValueParticipantMtd Value Trd Crncy Participant MtD m

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 114

4.2.3 PM100 Performance Report Equities Designated Sponsor

Description

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

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

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

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

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm100
  <u>rptHdr</u>
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
                                                      0
    membId
                                                      o
    membLglNam
                                                      o
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      o
    rptPrntRunDat
                                                      m
  pm100Grp, repeated 0 ... variable times:
    pm100KeyGrp
       participantGrp
         participant
                                                      m
                                                            Participant
```

Vers. 2
24.04.2024
Page 115

```
partLngName
                                             m
                                                   Participant Long Name
pm100Grp1, repeated 1 ... variable times:
  pm100KeyGrp1
    <u>businessUnitGrp</u>
      businessUnit
                                                   BU
                                             m
      busUntLngName
                                                   BU Long Name
                                             m
      businessUnitId
                                                   BU Identifier
                                             m
  pm100Grp2, repeated 1 ... variable times:
    pm100KeyGrp2
      instrumentGrp1
                                                   Product
        product
                                             m
        instrumentType
                                                   InstType
                                             m
        instrumentId
                                             m
                                                   Instrument Id
        instrumentMnemonic
                                                   Instrument Mnemonic
                                             0
        isinCod
                                                   isinCod
                                             o
        wknNo
                                                   wknNo
        instNam
                                                   Instrument Name
                                             o
        currTypCod
                                                   Curr
                                             m
    pm100Rec, repeated 1 ... variable times:
      tradingDate
                                                   Trading Date
                                             m
      ctTrdTime
                                                   CT Trd Time
                                             m
      ctQuotTime
                                                   CT Quot Time
                                             m
      ctRate
                                                   CT Particip Rate
                                             m
      numAU
                                             m
                                                   Num AU
      numAUQuoted
                                                   Num AU Quot
                                             m
      participRateAU
                                                   Particip Rate AU
                                             m
      numOA
                                                   Num OA
                                             m
      numOAQuoted
                                                   Num OA Quot
                                             m
                                                   Particip Rate OA
      participRateOA
                                             m
      numVola
                                                   Num Vola
                                             m
      numVolaQuoted
                                                   Num Vola Quot
                                             m
      participRateVola
                                                   Particip Rate Vola
                                             m
      postCalcInd
                                                   postCalcInd
                                             m
      violDSDay
                                                   V(DS)
                                             m
      ctAtwSpreadAbsolute
                                                   CT ATWS ABS
                                             m
      ctAtwSpreadPercentage
                                                   CT ATWS %
                                             m
      ctAtwSpreadToMaxSpread
                                                   CT ATWS/Max Spread
                                             m
                                                   CT ATW Qty Bid
      ctAtwBidQty
                                             m
      ctAtwAskQty
                                                   CT ATW Qty Ask
                                             m
      numUnitsDS
                                                   Num Units DS
                                             m
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 116

numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
liqClass	m	LC
passiveTrdValueDS	m	P-Value Trd Crncy DS
passiveTrdValueXETR	m	P-Value Trd Crncy Xetra

passiveTrdDSRate m P-Value DS/Xetra violFeeDay V (Fee) m tradingMonth Month

ctAvgTrdTimeMtdCT Avg Trd Time MtD m ctAvgQuotTimeMtd CT Avg Quot Time MtD m ctRateMtd CT Particip Rate MtD m

m

numAUMtd Num AU MtD m

numAUQuotedMtd ALL Num Quot MtD m participRateAUMtd Particip Rate AU MtD m

numOAMtd Num OA MtD m

numOAQuotedMtd Num OA Quot MtD m participRateOAMtd Particip Rate OA MtD m

numVolaMtd Num Vola MtD m numVolaQuotedMtdNum Vola Quot MtD m participRateVolaMtd Particip Rate Vola MtD m

numTrdDaysNum Trd Days m numQuotDays Num Quot Days m

violDSMtd m V(DS) violMonths V Months m

ctAtwSpreadAbsoluteMtdCT ATWS ABS MtD m CT ATWS % MtD ctAtwSpreadPercentageMtd m

ctAtwSpreadToMaxSpreadMtdCT ATWS/Max Spread MtD m ctAtwBidQtyMtd CT ATW Qty Bid MtD m ctAtwAskQtyMtd CT ATW Qty Ask MtD m numUnitsDSMtd Num Units DS MtD m numTradesDSMtd Num Trades DS MtD m trdValueDSMtd Value Trd Crncy DS MtD m numUnitsParticipantMtd Num Units Participant MtD m numTradesParticipantMtd Num Trades Participant MtD m trdValueParticipantMtd Value Trd Crncy Participant MtD m

liqClassMtd LC MtD m

passiveTrdValueDSMtd P-Value Trd Crncy DS MtD m

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 117
passiveTrdValueXETRMtd	m	P-Value Trd Crncy Xetra MtD
avgPassiveTrdDSValueMtd	m	Avg P-Value DS/Xetra MtD
violFeeMtd	m	V (Fee)

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 118

4.2.4 PM200 Performance Report ETFs and ETPs Designated Sponsor

Description

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

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

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

This report is available only for cash markets.

This report is available only in XML format.

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm200
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     o
    membLglNam
                                                     0
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  pm200Grp, repeated 0 ... variable times:
    pm200KeyGrp
       participantGrp
```

T7 Release 12.1		_	
XML Report Reference Manual			Vers. 2
		_	24.04.2024
XML Report Descriptions			Page 119
participant	m	Participant	
partLngName	m	Participant Long Name	
pm200Grp1, repeated 1 variable times:			
pm200KeyGrp1			
<u>businessUnitGrp</u>			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
pm200Grp2, repeated 1 variable times:			
pm200KeyGrp2			
instrumentGrp1			
product	m	Product	
instrumentType	m	InstType	
instrumentId	m	Instrument Id	
instrumentMnemonic	0	Instrument Mnemonic	
isinCod	0	isinCod	
wknNo	0	wknNo	
instNam	0	Instrument Name	
currTypCod	m	Curr	
pm200Rec, repeated 1 variable times:	111	Cuii	
tradingDate	m	Trading Date	
ctTrdTime	m	CT Trd Time	
ctQuotTime	m	CT Quot Time	
ctRate		CT Particip Rate	
numAU	m	Num AU	
	m		
numAUQuoted participRateAU	m	Num AU Quot	
• •	m	Particip Rate AU	
numOA	m	Num OA Ouat	
numOAQuoted	m	Num OA Quot	
participRateOA	m	Particip Rate OA	
numVola	m	Num Vola	
numVolaQuoted	m	Num Vola Quot	
participRateVola	m	Particip Rate Vola	
postCalcInd	m	postCalcInd	
violDSDay	m	V (DS)	
ctAtwSpreadAbsolute	m	CT ATWS ABS	
ctAtwSpreadPercentage	m	CT ATWS %	
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread	
ctAtwBidQty	m	CT ATW Qty Bid	
ctAtwAskQty	m	CT ATW Qty Ask	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 120

numUnitsDS m Num Units DS numTradesDS Num Trades DS m trdValueDS Value Trd Crncy DS m numUnitsParticipant Num Units Participant m numTradesParticipant Num Trades Participant m trdValueParticipant Value Trd Crncy Participant m

 $\begin{array}{cccc} violFeeDay & m & V \, (Fee) \\ tradingMonth & m & Month \end{array}$

ctAvgTrdTimeMtd m CT Avg Trd Time MtD
ctAvgQuotTimeMtd m CT Avg Quot Time MtD
ctRateMtd m CT Particip Rate MtD

numAUMtd m Num AU MtD

numAUQuotedMtd m ALL Num Quot MtD participRateAUMtd m Particip Rate AU MtD

numOAMtd m Num OA MtD

numOAQuotedMtd m Num OA Quot MtD
participRateOAMtd m Particip Rate OA MtD

numVolaMtd m Num Vola MtD

numVolaQuotedMtd m Num Vola Quot MtD
participRateVolaMtd m Particip Rate Vola MtD

numTrdDays m Num Trd Days numQuotDays m Num Quot Days

 $\begin{array}{cccc} violDSMtd & m & V \, (DS) \\ violMonths & m & V \, Months \end{array}$

ctAtwSpreadAbsoluteMtd m CT ATWS ABS MtD ctAtwSpreadPercentageMtd m CT ATWS % MtD

ctAtwSpreadToMaxSpreadMtdCT ATWS/Max Spread MtD m ctAtwBidQtyMtd CT ATW Qty Bid MtD m CT ATW Qty Ask MtD ctAtwAskQtyMtd m numUnitsDSMtd Num Units DS MtD m numTradesDSMtd Num Trades DS MtD m trdValueDSMtd Value Trd Crncy DS MtD m numUnitsParticipantMtd Num Units Participant MtD m numTradesParticipantMtd Num Trades Participant MtD m Value Trd Crncy Participant MtD trdValueParticipantMtd m

violFeeMtd m V (Fee)

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 121

4.2.5 PM300 Compliance Report Equities Designated Sponsor

Description

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

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

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

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

This report is available only for cash markets.

This report is available only in XML format.

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm300
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     0
    membId
                                                     o
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  pm300Grp, repeated 0 ... variable times:
    pm300KeyGrp
       participantGrp
         participant
                                                     m
                                                            Participant
```

T7 Release 12.1			-
XML Report Reference Manual		Vers. 2	2
			_
		24.04.2024	-
XML Report Descriptions		Page 122	<u> </u>
			-
partLngName	m	Participant Long Name	
pm300Grp1, repeated 1 variable times:			
pm300KeyGrp1			
<u>businessUnitGrp</u>			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
pm300Grp2, repeated 1 variable times:			
pm300KeyGrp2			
instrumentGrp1			
product	m	Product	
instrumentType	m	InstType	
instrumentId	m	Instrument Id	
instrumentMnemonic	0	Instrument Mnemonic	
isinCod	0	isinCod	
wknNo	0	wknNo	
instNam	0	Instrument Name	
currTypCod	m	Curr	
pm300Rec, repeated 1 variable times:			
tradingDate	m	Trading Date	
tradingMonth	m	Month	

ctRateMtd m CT Particip Rate MtD
participRateAUMtd m Particip Rate AU MtD
participRateOAMtd m Particip Rate OA MtD
participRateVolaMtd m Particip Rate Vola MtD

 $\begin{array}{cccc} numTrdDays & m & Num\ Trd\ Days \\ numQuotDays & m & Num\ Quot\ Days \end{array}$

 $\begin{array}{cccc} violDSMtd & m & V\,(DS) \\ violMonths & m & V\,Months \end{array}$

<u>Text Report Structure</u>

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 123

4.2.6 PM400 Compliance Report ETFs & ETPs Designated Sponsor

Description

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

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

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

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm400
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   0
    membId
                                                   0
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  pm400Grp, repeated 0 ... variable times:
    pm400KeyGrp
      participantGrp
         participant
                                                   m
                                                          Participant
         partLngName
                                                   m
                                                          Participant Long Name
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 124

```
pm400Grp1, repeated 1 ... variable times:
  pm400KeyGrp1
    <u>businessUnitGrp</u>
      businessUnit
                                                     BU
                                               m
      bus Unt Lng Name \\
                                                     BU Long Name
                                               m
      businessUnitId
                                                     BU Identifier
                                               m
  pm400Grp2, repeated 1 ... variable times:
    pm400KeyGrp2
      instrumentGrp1
                                                     Product
         product
                                               m
         instrument Type \\
                                                     InstType
                                               m
         instrumentId
                                                     Instrument Id
                                               m
         instrumentMnemonic
                                                     Instrument Mnemonic
                                               o
         isinCod
                                                     isinCod
                                               0
         wknNo
                                                     wknNo
                                               o
         instNam
                                                     Instrument Name
         currTypCod\\
                                                     Curr
                                               m
    pm400Rec, repeated 1 ... variable times:
      tradingDate
                                               m
                                                     Trading Date
      tradingMonth
                                                     Month
                                               m
      ctRateMtd
                                                     CT Particip Rate MtD
                                               m
      participRateAUMtd
                                                     Particip Rate AU MtD
                                               m
      participRateOAMtd
                                                     Particip Rate OA MtD
                                               m
      participRateVolaMtd
                                               m
                                                     Particip Rate Vola MtD
      numTrdDays\\
                                                     Num Trd Days
                                               m
      numQuotDays
                                                     Num Quot Days
                                               m
      violDSMtd
                                                     V(DS)
                                               m
      violMonths
                                                     V Months
                                               m
```

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 125

4.2.7 PM500 Rating Report Equities Designated Sponsor

Description This report includes all equities that are determined for the rating scheme.

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm500
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     0
    rptPrntRunDat
                                                     m
  pm500Grp, repeated 0 ... variable times:
    pm500KeyGrp
       participantGrp
         participant
                                                     m
                                                           Participant
         partLngName
                                                           Participant Long Name
                                                     m
    pm500Grp1, repeated 1 ... variable times:
       pm500KeyGrp1
         businessUnitGrp
            businessUnit
                                                           BU
                                                     m
```

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 126
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm500Grp2, repeated 1 variable times:		
pm500KeyGrp2		
dscr1	m	
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm500Rec, repeated 1 variable times:		
tradingDate	m	Trading Date
tradingMonth	m	Month
ctAvgTrdTimeMtdToTheSec	m	CT Avg Trd Time
ctAvgQuotTimeMtdToTheSec	m	CT Avg Quot Time
ct Avg Quot Time Bonus Mtd To The Sec	m	CT Avg Quot Time Bonus
ctRateMtd	m	CT Particip Rate
ctRateBonusMtd	m	CT Particip Rate with Bonus
participRateAUMtd	m	Particip Rate AU
participRateOAMtd	m	Particip Rate OA
participRateVolaMtd	m	Particip Rate Vola
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	Viol
ct Atw Spread Percentage Mtd	m	CT ATWS %
ct Atw Spread Percentage Bonus Mtd	m	CT ATWSB %
ct Atw Spread To Max Spread Mtd	m	CT ATWS/Max Spread
ct Atw Spread Bonus To Max Spread Mtd	m	CT ATWSB/Max Spread
ctAtwBidQtyMtd	m	CT ATW Qty Bid
ctAtwAskQtyMtd	m	CT ATW Qty Ask
numUnitsDSMtd	m	Num Units
numTradesDSMtd	m	Num Trades
trdValueDSMtd	m	Value Trd Crncy
ratingInstrMtd	m	Rating
dscrl	m	
total CTAvg Quot Time Bonus DSMtd To The Sec	m	CT Avg Quot Time Bonus

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 127

totalCTRateBonusDSMtd m CT Particip Rate with Bonus

 $total CTAtwSpread Percentage Bonus DSMtd \\ m \\ CTATWSB~\% \\$

 $total CTAtwSpreadBonusToMaxSpreadDSMtd \quad m \qquad CTATWSB/Max~Spread$

totalRatingDSMtd m TTL Rating

(ML Report Reference Manual				Vers.
ML Report Descriptions				24.04.202 Page 12
Text Report Structure				
articipant ParticipantLongName	BU		BU Long Name	BU Identifier
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XX XXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
	XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
nstrument Mnemonic InstType Instrument Id	IsinCod	WknNo	Instrument Name	TrdCurr
XXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXX
rading Date Month Num Trd Days Num Quot Days	Viol Rating			
xxxxxxxxx xxxxxxx 99999999999 999999999	X XXXXX			
T Avg Trd Time CT Avg Quot Time CT Avg Quot Time		=		
XXXXXXXX XXXXXXXXX XXXXXXXXX				
articip Rate AU Particip Rate OA Particip Rate Vo	ola			
999.99 999.99 999	.99			
CT ATWS % CT ATWSB % CT ATWS/Max Spread CT i	ATWSB/Max Sprea	ad		
 99999,99999 99999,99999 99999,99999	99999.9999	99		
T ATW Qty Bid CT ATW Qty Ask Num Units Num	Trades	Trd Value		
			 0.99	
T ATW Qty Bid CT ATW Qty Ask Num Units Num	 999999999 999! 	999999999999999999999999999999999		XXXXXXXXXXXXXXXXXXXXXXXX
T ATW Qty Bid CT ATW Qty Ask Num Units Num 	999999999 99999 	999999999999999999999999999999999		
T ATW Qty Bid CT ATW Qty Ask Num Units Num 999999999 99999999999 999999999999999		999999999999999999999999999999999		 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
T ATW Qty Bid CT ATW Qty Ask Num Units Num 999999999 999999999999999999999999999		999999999999999999999999999999999		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
T ATW Qty Bid CT ATW Qty Ask Num Units Num 999999999 999999999 99999999999999999		999999999999999999999999999999999		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 129

4.2.8 PM600 Individual Rating Report Equities Designated Sponsor

Description

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

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm600
  rptHdr
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    o
    membLglNam
                                                    0
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  pm600Grp, repeated 0 ... variable times:
    pm600KeyGrp
      participantGrp
         participant
                                                    m
                                                          Participant
         partLngName
                                                          Participant Long Name
                                                    m
    pm600Grp1, repeated 1 ... variable times:
       pm600KeyGrp1
         businessUnitGrp
           businessUnit
                                                          BU
                                                    m
```

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
VMI D I D I'		24.04.2024
XML Report Descriptions		Page 130
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
pm600Grp2, repeated 1 variable times:		
pm600KeyGrp2		
dscr1	m	
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm600Rec, repeated 1 variable times:		
tradingDate	m	Trading Date
tradingMonth	m	Month
ctAvgTrdTimeMtdToTheSec	m	CT Avg Trd Time
ctAvgQuotTimeMtdToTheSec	m	CT Avg Quot Time
ctAvgQuotTimeBonusMtdToTheSec	m	CT Avg Quot Time Bonus
ctRateMtd	m	CT Particip Rate
ctRateBonusMtd	m	CT Particip Rate with Bonus
participRateAUMtd	m	Particip Rate AU
participRateOAMtd	m	Particip Rate OA
participRateVolaMtd	m	Particip Rate Vola
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	Viol
ctAtwSpreadPercentageMtd	m	CT ATWS %
ctAtwSpreadPercentageBonusMtd	m	CT ATWSB %
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread
ctAtwSpreadBonusToMaxSpreadMtd	m	CT ATWSB/Max Spread
ctAtwBidQtyMtd	m	CT ATW Qty Bid
ctAtwAskQtyMtd	m	CT ATW Qty Ask
numUnitsDSMtd	m	Num Units
numTradesDSMtd	m	Num Trades
trdValueDSMtd	m	Value Trd Crncy
		- J

Rating

m

rating InstrMtd

T7 Releas	se 12.1 ort Reference	Manual				Vers. 2
VINIT Kebi	on Reference	Mariuar				VEIS. Z
						24.04.2024
XML Repo	ort Description	าร				Page 131
Text Repo	ort Structure					
Participant	Particip	antLongName	BU		BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXXXXX	XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument Mn	nemonic InstType	Instrument Id	IsinCod	WknNo	Instrument Name	TrdCurr
XXXXXXXXX	XXXXXXXX	9999999999999999999	XXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXX
Trading Date	Month Num Trd	Days Num Quot Days	Viol Ratin	α		
				-		
XXXXXXXXX	XXXXXXX 99999999	99999 9999999999999	X XXXXX			
CT Avg Trd Ti	me CT Avg Quot Ti	ne CT Avg Quot Time	Bonus CT Pa	rticip Rate	CT Particip Rate with Bonus	
XXXXXXXX	XXXXXXXX	XXXXXXXX		999.99	999.99	
Particip Rate	e AU Particip Rate	OA Particip Rate V	ola			
999	1.99	.99 999	.99			
CT ATWS %	CT ATWSB % CT I	ATWS/Max Spread CT I	ATWSB/Max Spr	ead 		
99999.99999	99999.99999	99999.99999	99999.99	999		
CT ATW Qty Bi	d CT ATW Qty Ask	Num Units Num	Trades	Trd Value		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 132

4.2.9 PM700 Xetra Retail Liquidity Provider

Description This report informs the Retail Liquidity Provider about his performance in

> Continuous Trading on this trading day and aggregated over all trading days of this month. By including measurements such as the participation time, the retail volume share, and the share of executions within the Benchmark BBO, the Retail Liquidity Provider gets an overview over its key performance

parameters.

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

Frequency Daily.

product

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
pm700
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     0
    membId
                                                     o
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  pm700Grp, repeated 0 ... variable times:
    pm700KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                     m
                                                           Participant Long Name
    pm700Grp1, repeated 1 ... variable times:
       pm700KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
       pm700Grp2, repeated 1 ... variable times:
         pm700KeyGrp2
           instrumentGrp1
                                                           Product
```

m

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 133

instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm700Rec, repeated 1 variable times:		
tradingDate	m	(XML only)
participRateCT2sided	m	(XML only)
participRateCTBidOnly	m	(XML only)
participRateCTAskOnly	m	(XML only)
execRetailVolume	m	(XML only)
execRetailVolumeAggressive	m	(XML only)
execRetailVolumePassive	m	(XML only)
execRetailVolumeShare	m	(XML only)
nbrOfAllRLP	m	(XML only)
volume Retail Trades Better BMBBO	m	(XML only)
volume Retail Trades Not Better BMBBO	m	(XML only)
nbrOfRetail Trades All RLP	m	(XML only)
nbrOfRetailOrdersAllRLP	m	(XML only)
nbrOfRetail Quotes All RLP	m	(XML only)
execRetail Volume Aggressive All RMO	m	(XML only)
execRetailVolumeShareOfAllRMO	m	(XML only)
tradingMonth	m	(XML only)
participRateCT2sidedMtd	m	(XML only)
participRateCTBidOnlyMtd	m	(XML only)
participRateCTAskOnlyMtd	m	(XML only)
execRetailVolumeMtd	m	(XML only)
execRetailVolumeAggressiveMtd	m	(XML only)
execRetailVolumePassiveMtd	m	(XML only)
execRetailVolumeShareMtd	m	(XML only)
volume Retail Trades Better BMBBOMtd	m	(XML only)
volume Retail Trades Not Better BMBBOMtd	m	(XML only)
nbrOfRetail Trades All RLPMtd	m	(XML only)
nbrOfRetail Orders All RLPMtd	m	(XML only)
nbrOfRetail Quotes AllRLPMtd	m	(XML only)
exec Retail Volume Aggressive All RMOMtd	m	(XML only)
exec Retail Volume Share Of All RMOMtd	m	(XML only)

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 134

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 135

4.2.10 PM710 Xetra Retail Member Organization

Description This report informs the Retail Member Organization about the retail opportu-

nities in Continuous Trading on this trading day and aggregated over all trading days of this month. The data is presented on trader level. By including measurements such as the retail volume share, and the share of executions within the Benchmark BBO, the Retail Member Organization gets an

overview of its key performance parameters.

This report is available only for cash markets.

This report is available only in XML format.

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
pm710
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    0
    membId
                                                    o
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  pm710Grp, repeated 0 ... variable times:
    pm710KeyGrp
      participantGrp
         participant
                                                           Participant
                                                    m
         partLngName
                                                    m
                                                           Participant Long Name
    pm710Grp1, repeated 1 ... variable times:
       pm710KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
           busUntLngName
                                                           BU Long Name
                                                    m
           businessUnitId
                                                           BU Identifier
                                                    m
       pm710Grp2, repeated 1 ... variable times:
         pm710KeyGrp2
           user
                                                    o
                                                           Trader
         pm710Grp3, repeated 1 ... variable times:
```

T7 Delegge 10 1	
T7 Release 12.1	-
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 136

pm710KeyGrp3

instrumentGrp1

instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
pm710Rec, repeated 1 variable times:		
tradingDate	m	(XML only)
execRetailVolume	m	(XML only)
execRetailVolumeAggressive	m	(XML only)
execRetailVolumePassive	m	(XML only)
execRetailVolumeAuction	m	(XML only)
volume Retail Trades Better BMBBO	m	(XML only)
volume Retail Trades Not Better BMBBO	m	(XML only)
tradingMonth	m	(XML only)
execRetailVolumeMtd	m	(XML only)
execRetail Volume Aggressive Mtd	m	(XML only)
execRetailVolumePassiveMtd	m	(XML only)
execRetailVolumeAuctionMtd	m	(XML only)
volume Retail Trades Better BMBBOMtd	m	(XML only)
volumeRetailTradesNotBetterBMBBOM	1tdm	(XML only)

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 137

4.2.11 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

Description

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

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

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

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm810
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   0
    membId
                                                   0
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  pm810Grp, repeated 0 ... variable times:
    pm810KeyGrp
      participantGrp
         participant
                                                   m
                                                          Participant
         partLngName
                                                   m
                                                          Participant Long Name
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 138

```
pm810Grp1, repeated 1 ... variable times:
  pm810KeyGrp1
    <u>businessUnitGrp</u>
                                                    BU
      businessUnit
                                              m
      busUntLngName
                                                    BU Long Name
                                              m
      businessUnitId
                                                    BU Identifier
                                              m
  pm810Grp2, repeated 1 ... variable times:
    pm810KeyGrp2
      instrumentGrp1
                                                    Product
        product
                                              m
                                                    InstType
        instrumentType
                                              m
        instrumentId
                                                    Instrument Id
                                              m
        instrumentMnemonic
                                                    Instrument Mnemonic
                                              o
        isinCod
                                                    isinCod
                                              0
         wknNo
                                                    wknNo
                                              o
        instNam
                                                    Instrument Name
                                              o
        currTypCod
                                                    Curr
                                              m
    pm810Rec, repeated 1 ... variable times:
      tradingDate
                                              m
                                                    Trading Date
                                                    CT Trd Time
      ctTrdTime
                                              m
      ctQuotTime
                                                    CT Quot Time
                                              m
      ctQuotTimeIssuer
                                                    CT Quot Time Issuer
                                              m
      ctRate
                                                    CT Particip Rate
                                              m
      ctRateIssuer
                                              m
                                                    CT Particip Rate Issuer
      numAU
                                                    Num AU
                                              m
      numAUQuoted
                                                    Num AU Quot
                                              m
      participRateAU
                                                    Particip Rate AU
                                              m
      numOA
                                                    Num OA
                                              m
      numOAQuoted
                                                    Num OA Quot
                                              m
      participRateOA
                                                    Particip Rate OA
                                              m
      numVola
                                                    Num Vola
                                              m
                                                    Num Vola Quot
      numVolaQuoted
                                              m
      participRateVola
                                                    Particip Rate Vola
                                              m
      postCalcInd
                                                    postCalcInd
                                              m
      violDSDay
                                                    V(DS)
                                              m
                                                    CT ATWS ABS
      ct Atw Spread Absolute \\
                                              m
      ctAtwSpreadPercentage
                                                    CT ATWS %
                                              m
                                                    CT ATW Qty Bid
      ctAtwBidQty
                                              m
      ctAtwAskQty
                                                    CT ATW Qty Ask
                                              m
```

Num Units DS

m

numUnitsDS

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 139

numTradesDS Num Trades DS m trdValueDS Value Trd Crncy DS m tradingMonth Month m ctAvgTrdTimeMtdCT Avg Trd Time MtD m ctAvgQuotTimeMtd CT Avg Quot Time MtD m ctQuotTimeIssuerMtd CT Avg Quot Time Issuer MtD m ctRateMtd CT Particip Rate MtD m ctRateIssuerMtd CT Particip Rate Issuer MtD m numAUMtd m Num AU MtD numAUQuotedMtd ALL Num Quot MtD m participRateAUMtd Particip Rate AU MtD m numOAMtd Num OA MtD m num OAQuoted MtdNum OA Quot MtD m participRateOAMtd m Particip Rate OA MtD numVolaMtd Num Vola MtD m numVolaQuotedMtd Num Vola Quot MtD participRateVolaMtd Particip Rate Vola MtD m numTrdDays Num Trd Days m numQuotDays Num Quot Days m violDSMtd V(DS) m V Months violMonths m ctAtwSpreadAbsoluteMtdCT ATWS ABS MtD m ct Atw Spread Percentage MtdCT ATWS % MtD m ctAtwBidQtyMtd m CT ATW Qty Bid MtD ctAtwAskQtyMtdCT ATW Qty Ask MtD m numUnitsDSMtd Num Units DS MtD m numTradesDSMtd Num Trades DS MtD m trdValueDSMtd Value Trd Crncy DS MtD m

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 140

4.2.12 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

Description

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

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

If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).

The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.

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

Frequency Daily.

Availability Member Report.

XML Report Structure

```
pm820
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   0
    membId
                                                   0
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  pm820Grp, repeated 0 ... variable times:
    pm820KeyGrp
      participantGrp
         participant
                                                   m
                                                          Participant
         partLngName
                                                   m
                                                          Participant Long Name
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 141

```
pm820Grp1, repeated 1 ... variable times:
  pm820KeyGrp1
    <u>businessUnitGrp</u>
                                                    BU
      businessUnit
                                              m
      busUntLngName
                                                    BU Long Name
                                              m
      businessUnitId
                                                    BU Identifier
                                              m
  pm820Grp2, repeated 1 ... variable times:
    pm820KeyGrp2
      instrumentGrp1
                                                    Product
        product
                                              m
                                                    InstType
        instrumentType
                                              m
        instrumentId
                                                    Instrument Id
                                              m
        instrumentMnemonic
                                                    Instrument Mnemonic
                                              o
        isinCod
                                                    isinCod
                                              0
         wknNo
                                                    wknNo
                                              o
                                                    Instrument Name
        instNam
                                              o
        currTypCod
                                                    Curr
                                              m
    pm820Rec, repeated 1 ... variable times:
      tradingDate
                                              m
                                                    Trading Date
                                                    CT Trd Time
      ctTrdTime
                                              m
      ctQuotTime
                                                    CT Quot Time
                                              m
      ctQuotTimeIssuer
                                                    CT Quot Time Issuer
                                              m
      ctRate
                                                    CT Particip Rate
                                              m
      ctRateIssuer
                                              m
                                                    CT Particip Rate Issuer
      numAU
                                                    Num AU
                                              m
      numAUQuoted
                                                    Num AU Quot
                                              m
      participRateAU
                                                    Particip Rate AU
                                              m
      numOA
                                                    Num OA
                                              m
      numOAQuoted
                                                    Num OA Quot
                                              m
      participRateOA
                                                    Particip Rate OA
                                              m
      numVola
                                                    Num Vola
                                              m
                                                    Num Vola Quot
      numVolaQuoted
                                              m
      participRateVola
                                                    Particip Rate Vola
                                              m
      postCalcInd
                                                    postCalcInd
                                              m
      violDSDay
                                                    V(DS)
                                              m
                                                    CT ATWS ABS
      ct Atw Spread Absolute \\
                                              m
      ctAtwSpreadPercentage
                                                    CT ATWS %
                                              m
                                                    CT ATW Qty Bid
      ctAtwBidQty
                                              m
      ctAtwAskQty
                                                    CT ATW Qty Ask
                                              m
```

Num Units DS

m

numUnitsDS

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 142

numTradesDS Num Trades DS m trdValueDS Value Trd Crncy DS m tradingMonth Month m ctAvgTrdTimeMtdCT Avg Trd Time MtD m ctAvgQuotTimeMtd CT Avg Quot Time MtD m ctQuotTimeIssuerMtd CT Avg Quot Time Issuer MtD m ctRateMtd CT Particip Rate MtD m ctRateIssuerMtd CT Particip Rate Issuer MtD m numAUMtd m Num AU MtD numAUQuotedMtd ALL Num Quot MtD m participRateAUMtd Particip Rate AU MtD m numOAMtd Num OA MtD m num OAQuoted MtdNum OA Quot MtD m participRateOAMtd m Particip Rate OA MtD numVolaMtd Num Vola MtD m numVolaQuotedMtd Num Vola Quot MtD participRateVolaMtd Particip Rate Vola MtD m numTrdDays Num Trd Days m numQuotDays Num Quot Days m violDSMtd V(DS) m violMonths V Months m ctAtwSpreadAbsoluteMtdCT ATWS ABS MtD m ct Atw Spread Percentage MtdCT ATWS % MtD m ctAtwBidQtyMtd m CT ATW Qty Bid MtD ctAtwAskQtyMtdCT ATW Qty Ask MtD m

Num Units DS MtD

Num Trades DS MtD

Value Trd Crncy DS MtD

m

m

m

Text Report Structure

This report is available only in XML format.

numUnitsDSMtd

numTradesDSMtd

trdValueDSMtd

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 143

4.2.13 PM900 Specialist Performance per Executed Order

Description This report contains all executed orders for the Specialist on this trading day,

showing on single order level also the duration of executability and BFZ

Commitment Conditions fulfillment.

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

Frequency Daily.

Availability Member Report.

instrumentId

XML Report Structure M/O Text Report Heading

```
pm900
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
    membId
                                                   o
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  pm900Grp, repeated 0 ... variable times:
    pm900KeyGrp
      participantGrp
         participant
                                                         Participant
                                                   m
         partLngName
                                                         Participant Long Name
                                                   m
    pm900Grp1, repeated 1 ... variable times:
      pm900KeyGrp1
         businessUnitGrp
           businessUnit
                                                         BU
                                                   m
           busUntLngName
                                                         BU Long Name
                                                   m
                                                         BU Identifier
           businessUnitId
                                                   m
      pm900Grp2, repeated 0 ... variable times:
         pm900KeyGrp2
           instrumentGrp1
             product
                                                         Product
                                                   m
             instrumentType
                                                         InstType
                                                   m
```

m

Instrument Id

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 144

instrumentMnemonic Instrument Mnemonic isinCod isinCod o wknNo wknNo o instNam Instrument Name o currTypCodCurr m pm900Rec, repeated 1 ... variable times: productCategory Product Category m issuerIdCod Issuer m exchangeOrderId m OrdrNo buyCod B/S m limOrdrPrc OrderLimit m tradedOrderVolume OrderQty m execPrc ExecPrc m execDate ExecDate m ExecTime execTimeStampm bidPrc BidPrc askPrc AskPrc m execDuration **Execution Duration** m bfzCC **BFZCC** m

Text Report Structure

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 145

4.2.14 PM910 ITM Issuer Fulfillment Aggregated

Description This report contains daily and month-to-date performance measurement infor-

mation for each Issuer in the Continuous Auction with Market Maker trading

model, which is aggregated over all instruments. This report is available only for cash markets.

This report is available only in XML format.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
pm910
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
    rptFlexKey
    membId
                                                   o
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  pm910Grp, repeated 0 ... variable times:
    pm910KeyGrp
       participantGrp
         participant
                                                          Participant
                                                   m
         partLngName
                                                          Participant Long Name
                                                   m
    pm910Grp1, repeated 1 ... variable times:
       pm910KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                          BU
                                                   m
           busUntLngName
                                                          BU Long Name
                                                   m
                                                          BU Identifier
           businessUnitId
                                                   m
       pm910Rec, repeated 1 ... variable times:
         quoteAvailTimePercentageDly
                                                          Quot Avail Time % Dly
                                                   m
         minQuoteQtyTimePercentageDly
                                                          Min Quot Qty Time % Dly
                                                   m
         avgExecDurationDly
                                                          Avg Exec Duration Dly
                                                   m
         avgExecClassDly
                                                          Avg Exec Class Dly
                                                   m
         instrWithoutPriceAbsoluteDly
                                                   m
                                                          Instr Without Price Abs Dly
```

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 146
instrWithoutPricePercentageDly	m	Instr Without Price % Dly	

instrWithoutPricePercentageDly	m	Instr Without Price % Dly
quoteAvailTimePercentageMtd	m	Quot Avail Time % MtD
minQuoteQtyTimePercentageMtd	m	Min Quot Qty Time % MtD
avgExecDurationMtd	m	Avg Exec Duration MtD
avgExecClassMtd	m	Avg Exec Class MtD
instrWithoutPriceAbsoluteMtd	m	Instr Without Price Abs MtD
instrWithout Price Percentage Mtd	m	Instr Without Price % MtD

Text Report Structure

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 147

PM920 ITM Issuer Fulfillment Instrument Level 4.2.15

Description This report contains daily and month-to-date performance measurement infor-

mation for each Issuer in the Continuous Auction with Market Maker trading

model on instrument level.

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

Frequency Daily.

Availability Member Report.

instrumentId

XML Report Structure M/O Text Report Heading

```
pm920
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
    membId
                                                   o
    membLglNam
                                                   o
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  pm920Grp, repeated 0 ... variable times:
    pm920KeyGrp
      participantGrp
         participant
                                                         Participant
                                                   m
        partLngName
                                                         Participant Long Name
                                                   m
    pm920Grp1, repeated 1 ... variable times:
      pm920KeyGrp1
         businessUnitGrp
           businessUnit
                                                         BU
                                                   m
           busUntLngName
                                                         BU Long Name
                                                   m
                                                         BU Identifier
           businessUnitId
                                                   m
      pm920Grp2, repeated 1 ... variable times:
         pm920KeyGrp2
           instrumentGrp1
             product
                                                         Product
                                                   m
             instrumentType
                                                         InstType
                                                   m
```

m

Instrument Id

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 148

o

Instrument Mnemonic

isinCod isinCod o wknNo wknNo instNam Instrument Name o currTypCod Curr m pm920Rec, repeated 1 ... variable times: quoteAvailTimePercentageDly Quot Avail Time % Dly m minQuoteQtyTimePercentageDly Min Quot Qty Time % Dly m avgExecDurationDly m Avg Exec Duration Dly avgExecClassDly Avg Exec Class Dly m quote Avail Time Percentage MtdQuot Avail Time % MtD m minQuoteQtyTimePercentageMtdMin Quot Qty Time % MtD m avgExecDurationMtd Avg Exec Duration MtD m avgExecClassMtdAvg Exec Class MtD m

Text Report Structure

This report is available only in XML format.

instrumentMnemonic

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 149

4.2.16 PM930 ITM Issuer Performance Per Executed Order

Description This report contains all executed orders for the issuer on this trading day,

showing on single order level also the duration of executability and BFZ

Premium Conditions fulfillment.

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

Frequency Daily.

Availability Member Report.

instrumentId

```
XML Report Structure
                                                  M/O Text Report Heading
pm930
  rptHdr
    exchNam
                                                  m
    envText
                                                  m
    rptCod
                                                  m
    rptNam
                                                  m
    rptFlexKey
    membId
                                                  o
    membLglNam
                                                  o
    rptPrntEffDat
                                                  m
    rptPrntEffTim
                                                  o
    rptPrntRunDat
                                                  m
  pm930Grp, repeated 0 ... variable times:
    pm930KeyGrp
      participantGrp
         participant
                                                         Participant
                                                  m
        partLngName
                                                         Participant Long Name
                                                  m
    pm930Grp1, repeated 1 ... variable times:
      pm930KeyGrp1
         businessUnitGrp
           businessUnit
                                                         BU
                                                  m
           busUntLngName
                                                         BU Long Name
                                                  m
                                                         BU Identifier
           businessUnitId
                                                  m
      pm930Grp2, repeated 0 ... variable times:
         pm930KeyGrp2
           instrumentGrp1
             product
                                                         Product
                                                  m
             instrumentType
                                                         InstType
                                                  m
```

m

Instrument Id

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 150

instrumentMnemonic Instrument Mnemonic isinCod isinCod o wknNo wknNo o instNam Instrument Name o currTypCodCurr m pm930Rec, repeated 1 ... variable times: productCategory Product Category m issuerIdCod Issuer m exchangeOrderId m OrdrNo buyCod B/S m limOrdrPrc OrderLimit m tradedOrderVolume OrderQty m execPrc ExecPrc m execDate ExecDate m ExecTime execTimeStampm bidPrc BidPrc askPrc AskPrc m execDuration **Execution Duration** m bfzPC **BFZPC** m

Text Report Structure

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 151

4.3 RC Contract Maintenance

4.3.1 RC100 Capital Adjustment Series Report

Description This report contains all new series and all changes to existing series created or

changed due to a capital adjustment.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

CRE Area Public.

XML Report Structure M/O Text Report Heading

```
<u>rc100</u>
  <u>rptHdr</u>
     exchNam
                                                      m
     envText
                                                      m
     rptCod
                                                      m
     rptNam
                                                      m
     rptFlexKey
                                                      o
     membId
                                                      o
     membLglNam
                                                      o
     rptPrntEffDat
                                                      m
     rptPrntEffTim
                                                      o
     rptPrntRunDat
                                                      m
  rc100Grp, repeated 0 ... variable times:
     rc100KeyGrp
       product
                                                      m
                                                             Product
     secuRFac
                                                             RFactor
                                                      m
     rc100Grp1, repeated 1 ... variable times:
       rc100Rec, repeated 1 ... variable times:
         bfrAfrDec
                                                             bfrAfrDec
                                                      m
         cntrdIdRCGrp
            product
                                                      m
                                                             Product
            isinCod
                                                             Isin
                                                      o
                                                             CntrYear
            contractYear
                                                      o
            contractMonth
                                                             CntrMonth
                                                      o
            contractDate
                                                             CntrDate
                                                      o
                                                             CP
            cntrClasCod
                                                      0
```

T7 Release 12.1			_
XML Report Reference Manual	Vers. 2		
			24.04.2024
XML Report Descriptions	Page 152		
strikePrc	0	Strike Price	
cntrVersNo	0	VerNum	

o

TradingUnit

Text Report Structure

trdUnt

Product RFactor
----XXXXXXXXXXXXXXX 9999.9999999

bfrAfrDec	Product	Isin	CntrYear	CntrMonth	CntrDate	CP	Strike	Price	VerNum	TradingUnit
XXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	9999	99	31-12-09	XXXX	9999999.	99999	99	9999.9999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 153

4.4 RD Trading RDS Reports

4.4.1 RD110 User Profile Maintenance

Description The report provides an overview of all changes made to the general attributes

of a user and to his entitlement profile, i.e. deletions, additions, modifications. Relevant are all user roles which are maintainable by the members as well as

by the exchange.

Frequency Daily.

Availability Member Report.

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 154

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
otBUUpdCodAdd	m	Total Business Unit Add
otBUUpdCodChg	m	Total Business Unit Chang
otBUUpdCodDel	m	Total Business Unit Delete
ParticipantUpdCodAdd	o	Total Participant Add
A C C AT 10 101		Total Participant Change
ParticipantUpdCodChg	0	Total Larticipant Change

T7 Release 12.1	
XML Report Reference Manual	
	24.04.2024
XML Report Descriptions	Page 155

Participant	Participant Lon	g Name		BU	BI	U Long Na	me	BU Ident	ifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX XX	XXXXXX XXXXX	XXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXX	 XXXXX 9	99999
Trader Trade	r Id								
XXXXXX 99	9999								
	UpdCod Upd date Upd Time New Value	PrvUpdDat		FieldName			Previous V	alue	
XXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	
SecuAdmin	UpdCod Upd Date Upd Time	PrvUpdDat	MktGrp		Role				
XXXXXXXXXXX	XXXXXX 31-12-09 23:59:59	31-12-09	XXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXXX			
	UpdCod Upd Date Upd Time	_		-	-				
	XXXXXX 31-12-09 23:59:59								
Total User A	dd	99,999							
Total User C	'hange	99,999							
Total User D	Pelete	99,999							
Total Busine	ss Unit Add	99,999							
Total Busine	ss Unit Change	99,999							
Total Busine	ss Unit Delete	99,999							
Total Partic	ipant Add	99,999							
Total Partic	ipant Change	99,999							
Total Partic	ipant Delete	99,999							

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 156

4.4.2 RD115 User Profile Status

Description The report provides an overview of all current user entitlement profiles for a

participant. It includes profiles maintainable by exchange participants and those maintainable only by Market Supervision. In addition, the report provides information on several users attributes like level or status. If a resource is missing in the list, the user is not entitled to use the resource.

Frequency Daily.

Availability Member Report.

```
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
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    rd115Grp1, repeated 1 ... variable times:
       rd115KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
                                                           BU Long Name
           busUntLngName
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
       <u>rd115Grp2</u>, repeated 1 ... variable times:
         rd115KeyGrp2
                                                           Trader
           user
                                                     o
           userNumericId
                                                           Trader Id
                                                     o
         rd115Rec1
           category
                                                           Category
                                                     o
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 157

	usrGroup	o	Grp
	level	o	Lvl
	logNam	o	Login
	isUSFlg	o	US
	allowNonCCPTrading	o	NonCCP
	tacEligibility	o	TAC Eligibility
	effStatus	o	EffSts
	delProtected	o	DelProt
	enableProprietaryAcct	o	Enable P Acct
	enableAgencyAcct	o	Enable A Acct
	enableMarketMakingAcct	o	Enable M Acct
	enableRisklessPrincipalAcct	o	Enable R Acct
	enableIssuerAccount	o	Enable Iss Acct
	enableRetailAgencyAcct	o	Enable RA Acct
	enableRetailMarketMakingAcct	o	Enable RM Acct
	maxOrderValue	o	MaxOrdrVal
	maxOrdrQty	o	MaxOrdrQty
	userRiskGroup	o	User Risk Group
	tslUserGrp	o	TSL User Group
	settlAcct	o	Settl Acct
	settlLocat	o	Settl Loc
	prefSettlAcct	o	Pref Settl Acct
	prefSettlLocat	o	Pref Settl Loc
	pinCode	o	PinCode
<u>r</u>	d115Grp3, repeated 0 variable times:		
	rd115KeyGrp3		
	mktGrpNam	m	MktGrp
	rd115Rec2, repeated 0 variable times:		
	entRole	m	Role
<u>r</u>	d115Grp4, repeated 0 variable times:		
	tesType	m	TES Type
	tesEligibility	m	TES Eligibility

T7 Release 12.1	Vers. 2
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 158
Text Report Structure	
Participant Participant Long Name BU BU Long Name BU Ide	ntifier
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
Trader Trader Id	
Category Grp Lvl Login US NonCCP TAC Eligibility EffSts DelProt Enable P Acct Enable Enable RA Acct Enable RA Acct Enable RM Acct MaxOrd. User Risk Group TSL User Group Settl Acct Settl Loc Pref Settl Acct Pref Settl Loc PinCode	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X X 999+ 99999999999999
MktGrp	
XXXXXXXXX	
Role	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
TES Type TES Eligibility	
XXXXX X	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 159

4.4.3 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 Member Report.

XML Report Structure M/O Text Report Heading

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

T7 Dalacca 10 1				
T7 Release 12.1 XML Report Reference Manual			Vers. 2	
AME Report Reference Manual				
			24.04.2024	
XML Report Descriptions			Page 160	
secuAdminCod	m	SecuAdmin		
prvUpdDat	o	PrvUpdDat		
updtFldNam	m	Field Name		
audtValBefore	0	Previous value		
audtValAfter	o	New value		
tot BUUpd Cod Add	m	totBUUpdCodAd	d	
totBUUpdCodChg	m	totBUUpdCodCh	g	
totBUUpdCodDel	m	totBUUpdCodDel		
totParticipantUpdCodAdd	0	totParticipantUpd	CodAdd	
totParticipantUpdCodChg	0	totParticipantUpdCodChg		
totParticipantUpdCodDel	0	totParticipantUpd	CodDel	
Text Report Structure				
Participant Participant Long Name BU		BU Long Name	BU Identifier Rule ID	
	 XXX XXXXXXXXXXXXXXX		999999 99999	
UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat F: New value	ield Name	Previous value		
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	
totBUUpdCodAdd 99,999				
totBUUpdCodChg 99,999				
totBUUpdCodDel 99,999				
totParticipantUpdCodAdd 99,999				
totParticipantUpdCodChg 99,999				
totParticipantUpdCodDel 99,999				

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 161

4.4.4 RD135 Trade Enrichment Rule Status

Description This report provides an overview of all current trade enrichment rules.

The report is split per market participant, business unit and rule and is sorted

Valid

Text 1

Account Name

Ac

m

o

o

o

by rule.

Frequency Daily.

validityFlg

accountName

account

freeText1

Availability Member Report.

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

XML Report Reference Manual		
		Vers
		24.04.20
XML Report Descriptions		Page 1
freeText2	o	Text 2
freeText3	o	Text 3
freeText4	o	Text 4
opnClsCod	o	O
clearingTakeUpMember	o	TakeUpMbr
cooperationPartner	o	Coop Part.
ordOriginFirm	o	Ext.Memb.
beneficiary	o	Beneficiary
customerInstr	o	CustomerInstr
endClientToken	o	EndClientToken
totBURules	o	Total Defined Rules
<u>Text Report Structure</u>		
Participant Participant Long Name BU	В	NU Long Name BU Identifier Rule ID
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
Valid Ac Account Name Text 1 Text 2 Beneficiary CustomerInstr EndClientToken	Text 3	B Text 4 O TakeUpMbr Coop Part. Ext.Memb

Total Defined Rules 99999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 163

4.4.5 RD180 Auto Approval Rule Maintenance

Description This report provides an overview of all changes made to the auto approval

rules for a user i.e. deletions, additions and modifications during the day.

This report is available for cash and derivative markets.

Frequency Daily.

Availability Member Report.

auto Appr Rule Name

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd180</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd180Grp, repeated 0 variable times:		
rd180KeyGrp		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
rd180Grp1, repeated 1 variable times:		
rd180KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd180Grp2, repeated 1 variable times:		
rd180KeyGrp2		
user	o	Trader
userNumericId	O	Trader Id
rd180Grp3, repeated 1 variable times:		
rd180KeyGrp3		
autoApprRuleId	m	Rule ID

m

Rule Name

T7 Release 12.1	
XML Report Reference Manual	
AME Report Reference Mariaar	
	24.04.2024
XML Report Descriptions	Page 164

rd180Rec, repeated 1 ... variable times:

updCod UpdCod m updDat Upd Date m updTim Upd Time m secuAdminCodSecuAdmin m prvUpdDatPrvUpdDato updtFldNamFieldName m audtValBefore Previous Value o New Value audtValAftero tot User Upd Cod AddTotal User Add o totUserUpdCodChgTotal User Change o totUserUpdCodDelTotal User Delete o Total Business Unit Add totBUUpdCodAdd m totBUUpdCodChg Total Business Unit Change m tot BUUpd Cod Delm Total Business Unit Delete tot Participant Upd Cod AddTotal Participant Add o tot Participant Upd Cod Chg**Total Participant Change** o tot Participant Upd Cod DelTotal Participant Delete o

T7 Release 12.1 XML Report Reference	ce Manual				Vers. 2
XML Report Descript	ions				24.04.2024 Page 165
Text Report Structur Participant Partici		BU	BU Long Name	BU Ide	entifier
XXXXX XXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXX XXXXXXXX XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXX	999999
Trader Trader Id					
XXXXXX 999999					
Rule ID	Rule Name				
9999999999999999999999 XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 ХХ			
UpdCod Upd Date Upd Time Se New Value	cuAdmin PrvUpdDat	FieldName	Previ	ous Value	
XXXXXX 31-12-09 23:59:59 XXX XXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			 XX
Total User Add			 99 , 999		
Total User Change			 99 , 999		
Total User Delete			 99 , 999		
Total Business Unit Add			 99 , 999		
Total Business Unit Change			 99 , 999		
Total Business Unit Delete			 99 , 999		
Total Participant Add			 99 , 999		
Total Participant Change			 99 , 999		
Total Participant Delete			 99 , 999		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 166

4.4.6 RD185 Auto Approval Rule Status

Description This report provides details of the auto approval rules set-up for each user of

the Business Unit.

This report is available for cash and derivatives markets.

Frequency Daily.

Availability Member Report.

auto Appr Rule Id

auto Appr Rule Name

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd185</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>rd185Grp</u> , repeated 0 variable times:		
rd185KeyGrp		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
rd185Grp1, repeated 1 variable times:		
rd185KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>rd185Grp2</u> , repeated 1 variable times:		
rd185KeyGrp2		
user	o	Trader
userNumericId	0	Trader Id
<u>rd185Grp3</u> , repeated 1 variable times:		
rd185KeyGrp3		
		D 1 ID

Rule ID

Rule Name

m

m

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 167

rd185Rec, repeated 1 ... variable times:

initiatingUser o Initiator mktGrpNam o MktGrp product o Prod tesType o Type

instrumentType o Instrument Type clientKey o Enrichment Rule ID

account o AC

beneficiary o Beneficiary
clientIdentifier o Client Identifier
riskReduction o CommHedgFlg

customerInstr o C

execIdentifier o Exec Identifier execQualifier o Exec Qualifier ordOriginFirm o OrgFirm.

flexAcctInfo o Flex Account Info

 freeText1
 o
 Text 1

 freeText2
 o
 Text 2

 freeText3
 o
 Text 3

 freeText4
 o
 Text 4

investIdentifier o Invest Identifier investQualifier o Invest Qualifier liqProvActivity o Liq Prov Activity maxTradeQty o Max Trade Quantity maxTradeValue o Max Trade Value

opnClsCod o OC originCountryCode o OCC

complianceInfo o Compliance Info skipQtyCheck o Skip Qty Check skipValueCheck o Skip Value Check clearingTakeUpMember o Take Up Mbr

tradingCapacity o TC

dmaFlg o DMA Flag

endClientToken o EndClientToken

maxPriceDeviationUnit o Max Price Deviation Unit maxPriceDeviation o Max Price Deviation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 168
Text Report Structure	
Participant Participant Long Name BU BU Long Name	BU Identifier
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXX 999999
Trader Trader Id Rule ID Rule Name	
xxxxxx 999999 9999999999999999 xxxxxxxx	
Initiator MktGrp Prod Type Instrument Type Enrichment Rule ID AC Beneficiary Client Id Exec Identifier Exec Qualifier OrgFirm. Flex Account Info Text 1 Text 4 Invest Identifier Invest Qualifier Liq Prov Activity Max Trade Qual Compliance Info Skip Qty Check Skip Value Check Take Up Mbr TC DMA Flag EndClient's Max Price Deviation Unit Max Price Deviation	Text 2 Text 3 ntity Max Trade Value OC OCC
XXXXXXXXXX XXXXXXXXXXXXXXX XXXXX XXXXXX	XXXX XXXXXXXXXXXXX XXXXXXXXXXXXX .9999 999999999.9999 x xx

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 169

4.4.7 RD190 SRQS Respondent Assignment Maintenance

Description This report provides an overview of all changes made to the enrollment of

users as respondents including Smart functionality for Eurex EnLight i.e.

deletions, additions, and modifications during the day.

This report is available only for derivative markets.

Frequency Daily.

updCod

Availability Member Report.

```
XML Report Structure
                                                     M/O Text Report Heading
rd190
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  rd190Grp, repeated 0 ... variable times:
    rd190KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    rd190Grp1, repeated 1 ... variable times:
       rd190KeyGrp1
         businessUnitGrp
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
      <u>rd190Grp2</u>, repeated 1 ... variable times:
         rd190KeyGrp2
                                                           Trader
           user
                                                     o
                                                           Trader Id
           userNumericId
                                                     0
         rd190Rec, repeated 1 ... variable times:
           product
                                                           Prod
                                                     m
```

m

UpdCod

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 170

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
tot User Upd Cod Add	o	Total User Add
totUserUpdCodChg	o	Total User Change
tot User Upd Cod Del	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 Releas			
XML Repo	ort Reference Manual		Vers. 2
			24.04.2024
XML Repo	ort Descriptions		Page 171
Text Repo	rt Structure		
Participant	Participant Long Name BU	BU Long Name	BU Identifier
XXXXX XX			 xxxxxxxxxxxx 999999
Trader Trader	Id		
XXXXXX 9999	999		
	JpdCod Upd Date Upd Time SecuAdmin PrvUpdDat New Value	FieldName	Previous Value
	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Total User Ado	i	99,999	
Total User Cha	ange	99,999	
Total User Del	lete	99,999	
Total Business	s Unit Add	99,999	
Total Business	s Unit Change	99,999	
Total Business	s Unit Delete	99,999	
Total Particip	pant Add	99,999	
Total Particip	pant Change	99,999	
Total Particip	pant Delete	99,999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 172

4.4.8 **RD195 SRQS Respondent Assignment Status**

Description This report provides details of the all the users from the Business Unit which

are enrolled as respondents for Eurex EnLight including enrollment for the

Smart functionality.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

```
rd195
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  rd195Grp, repeated 0 ... variable times:
    rd195KeyGrp
       participantGrp
         participant
                                                            Participant
                                                     m
         partLngName
                                                            Participant Long Name
                                                     m
    rd195Grp1, repeated 1 ... variable times:
       rd195KeyGrp1
         businessUnitGrp
           businessUnit
                                                            BU
                                                     m
           busUntLngName
                                                            BU Long Name
                                                     m
           businessUnitId
                                                            BU Identifier
                                                     m
      <u>rd195Grp2</u>, repeated 1 ... variable times:
         rd195KeyGrp2
                                                            Trader
           user
                                                     o
                                                            Trader Id
           userNumericId
                                                     0
         rd195Rec, repeated 1 ... variable times:
           product
                                                            Prod
                                                     m
           registerSmart
                                                     m
                                                            SmartFlag
```

T7 Release 12.1				
XML Report Reference Manual				Vers. 2
			24	.04.2024
XML Report Descriptions				Page 173
Text Report Structure Participant Long Name	BU	BU Long Name	BU Identifier	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXX	 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 XXXXXXX 999999	
Trader Trader Id Prod SmartFlag				

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 174

4.4.9 RD205 SMP Group Status Report

Description This report contains the SMP setting of a Business Unit as well as the SMP

Group Association of a Business Unit, if existent, listing the Business Units

the report Business Unit is associated with.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
rd205
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  rd205Grp, repeated 0 ... variable times:
    rd205KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    rd205Grp1, repeated 1 ... variable times:
       rd205KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
      rd205Rec, repeated 1 ... variable times:
         disableSMP
                                                           SMP Disable Flag
                                                     m
                                                           SMP Type Processing
         smpType
                                                     m
         smpActionSide
                                                           SMP Action Side
         smpBUassociationGrp, repeated 0 ... variable times:
           businessUnit
                                                           Grouped BU
                                                     o
           bus Unt Lng Name \\
                                                     o
                                                           Grouped BU Long
```

T7 Relea	ase 12.1					
XML Rep	oort Reference Ma	ınual				Vers. 2
					2	4.04.2024
XML Rep	port Descriptions					Page 175
Text Rep	oort Structure					
Participant	Participant Lo	ng Name	BU	BU Long Name	BU Identifier	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	
SMP Disable	Flag SMP Type Processin	g SMP Action Side				
XXXXX	XX	XXXXXXXX				
Grouped BU	Grouped BU L	ong				
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 176

4.4.10 RD210 Clearing Member Defined TSL Maintenance

Description This report shows all changes of the member TSL Product Group assignments

made during the respective business day. Additionally, the report lists the changes of the maximum order quantities per Non-Clearing Member and TSL Product Group. This report only includes member specific data of the related

NCMs but not of the clearer itself.

This report is available for all clearing members only. This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
rd210
  rptHdr
    exchNam
                                                  m
    envText
                                                  m
    rptCod
                                                  m
    rptNam
                                                  m
    rptFlexKey
                                                  o
    membId
                                                  0
    membLglNam
                                                  o
    rptPrntEffDat
                                                  m
    rptPrntEffTim
                                                  o
    rptPrntRunDat
                                                  m
  rd210Grp, repeated 0 ... variable times:
    rd210KeyGrp
      membClgIdCod
                                                        Clearing Member
                                                  m
    rd210Grp1, repeated 1 ... variable times:
      rd210KeyGrp1
        membExchIdCod
                                                        Member
      rd210STSLByCMAuditRec, repeated 0 ... variable times:
        tslProductGrp
                                                  m
                                                        TSL Product Group
        updCod
                                                        UpdCod
                                                  m
                                                        Upd Date
        updDat
                                                  m
        updTim
                                                        Upd Time
                                                  m
        secuAdminCod
                                                        SecuAdmin
                                                  m
        prvUpdDat
                                                        PrvUpdDat
                                                  0
        updtFldNam
                                                        FieldName
                                                  m
         audtValBefore
                                                        Previous Value
```

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
		_	24.04.2024
XML Report Descriptions			Page 177
107/14 0		N V. I	
audtValAfter totBUUpdCodAdd	o m	New Value Total Business Unit Add	

m

m

Total Business Unit Change

Total Business Unit Delete

Text Report Structure

tot BUUpd Cod Chg

tot BUUpd Cod Del

Clearing Member Member
----XXXXX XXXXX

nnnn n	ww				
TSL Product Group	UpdCod Upd Date Upd Time New Value	SecuAdmin	PrvUpdDat	FieldName	Previous Value
XXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXXXXX		31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Total Business Un:	it Add			99,999	
Total Business Un:	it Change			99,999	
Total Business Un:	it Delete			99,999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 178

4.4.11 RD215 Clearing Member Defined TSL Status

Description The report provides the TSL status configured by the Clearing Member for

their Non-Clearing Member per TSL Product Group, which is effective after

the end-of-day processing.

This report is available for all clearing members only. This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd215</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>rd215Grp</u> , repeated 0 variable times:		
rd215KeyGrp		
membClgIdCod	m	Clearing Member
<u>rd215Grp1</u> , repeated 0 variable times:		
rd215KeyGrp1		
membExchIdCod	m	Member
<u>rd215Rec</u> , repeated 0 variable times:		
tslProductGrp	m	TSL Product Group
maxOrdrQty	o	MaxOrdQty
maxOrdrQtyCon	o	MaxOrdQtyCon
max Cal Sprd Qty	o	MaxCalSprdQty
max Cal Sprd Qty Con	o	Max Cal Sprd Qty Con
maxTESQty	o	MaxTESQty
maxTESQtyCon	o	MaxTESQtyCon

Vers. 2
24.04.2024
Page 179

Text Report Structure

Clearing Member Member
----XXXXX XXXXX

TSL Product Group	MaxOrdQty	MaxOrdQtyCon	MaxCalSprdQty	MaxCalSprdQtyCon	MaxTESQty	MaxTESQtyCon
XXXXXXXX	99999999999999	99999	999999999999999	99999	9999999999999999	99999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 180

4.4.12 RD220 Trading Member Defined TSL Maintenance

Description The report lists the changes to the TSL configuration by the Trading Member

per TSL User Group, TSL Product Group and per user, product, which is only were performed during the business day. Additionally, the report lists the changes of the corresponding effective maximum order quantities per TSL

TSL Product Group

User Group, TSL Product Group and per user and product.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

tslProductGrp

```
XML Report Structure
                                                   M/O Text Report Heading
rd220
  rptHdr
    exchNam
                                                   m
    envText
                                                   m
    rptCod
                                                   m
    rptNam
                                                   m
    rptFlexKey
                                                   o
    membId
                                                   o
    membLglNam
                                                   0
    rptPrntEffDat
                                                   m
    rptPrntEffTim
                                                   o
    rptPrntRunDat
                                                   m
  rd220Grp, repeated 0 ... variable times:
    rd220KeyGrp
       participantGrp
         participant
                                                          Participant
                                                   m
         partLngName
                                                          Participant Long Name
                                                   m
    rd220Grp1, repeated 1 ... variable times:
       rd220KeyGrp1
         businessUnitGrp
                                                          BU
           businessUnit
                                                   m
           busUntLngName
                                                          BU Long Name
                                                   m
           businessUnitId
                                                          BU Identifier
                                                   m
       rd220Grp2, repeated 0 ... variable times:
         rd220KeyGrp2
           tslUserGrp
                                                          TSL User Group
                                                   m
         rd220STSLAuditRec, repeated 0 ... variable times:
```

T7 Release 12.1			
(ML Report Reference Manual			Vers. 2
			24.04.2024
(ML Report Descriptions			Page 181
updCod	122	UndCod	
updCod updDat	m	UpdCod Upd Date	
updDat updTim	m	Upd Time	
secuAdminCod	m m	SecuAdmin	
prvUpdDat	0	PrvUpdDat	
updtFldNam	m	FieldName	
audtValBefore	0	Previous Value	
audtValAfter	0	New Value	
totUserUpdCodAdd		Total User Add	
totUserUpdCodChg	0	Total User Change	
1 0	0	Total User Delete	
totUserUpdCodDel	0	Total Oser Defete	
rd220Grp3, repeated 0 variable times:			
rd220KeyGrp3		Trader	
user	m L1 - 4:		
rd220ETSLAuditRec, repeated 0 varial			
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	
rd220Grp4, repeated 0 variable times:			
<u>rd220KeyGrp4</u>			
tslUserGrp	m	TSL User Group	
rd220ETSLUserGroupRec, repeated 0	variable ti	imes:	
product	m	Prod	
updCod	m	UpdCod	
updDat	m	Upd Date	
updTim	m	Upd Time	
secuAdminCod	m	SecuAdmin	
prvUpdDat	0	PrvUpdDat	
updtFldNam	m	FieldName	
audtValBefore	0	Previous Value	
audtValAfter	o	New Value	

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 182
totUserUpdCodAdd	0	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

o

Total Participant Delete

tot Participant Upd Cod Del

KML Repo	ort Reference Manual			Vers.
				24.04.202
KML Repo	ort Descriptions			Page 18
Text Repo	ort Structure			
articipant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
SL User Grou	p			
ХХХ	-			
SL Product G	Group UpdCod Upd Date Upd Time New Value	SecuAdmin PrvUpdD	at FieldName	Previous Value
XXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXX		9 XXXXXXXXXXXXXXXXXXXXXXXXX	
otal User Ad	ld			 3,999
otal User Ch	nange		99	
otal User De	elete			9,999
rader				
XXXXX				
	UpdCod Upd Date Upd Time Secu New Value	Admin PrvUpdDat	FieldName	Previous Value
XXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
otal User Ad	ld	<u></u>	99,999	
otal User Ch	nange		99,999	
otal User De	elete		99,999	
SL User Grou				
XXX				
	UpdCod Upd Date Upd Time Secu New Value	Admin PrvUpdDat	FieldName	Previous Value
XXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 184
Total User Change 99,999		
Total User Delete 99,999		
Total Business Unit Add	99,999	
Total Business Unit Change	99,999	
Total Business Unit Delete	99,999	
Total Participant Add	99,999	
Total Participant Change	99,999	
Total Participant Delete	99,999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 185

4.4.13 **RD225 Trading Member Defined TSL Status**

Description The report provides the TSL status configured by the Trading Member per

TSL User Group, TSL Product Group and lists Exceptional TSLs per user and

product, which are effective for the start of the next business day.

Additionally, this report lists the corresponding effective maximum order quantities per TSL User Group, TSL Product Group and per user and product,

which are effective for the start of the next business day. This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
rd225
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    0
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  rd225Grp, repeated 0 ... variable times:
    rd225KeyGrp
       participantGrp
         participant
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    rd225Grp1, repeated 1 ... variable times:
       rd225KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
                                                           BU Long Name
           busUntLngName
                                                    m
           businessUnitId
                                                           BU Identifier
       <u>rd225TSLByCMRec</u>, repeated 0 ... variable times:
         tslProductGrp
                                                           TSL Product Group
                                                    m
         maxOrderQtyCM
                                                           MaxOrdQtyCM
                                                    o
         maxCalSprdQtyCM
                                                           MaxCalSprdQtyCM
                                                    o
```

T7 Release 12.1		_	
XML Report Reference Manual			Vers. 2
		_	24.04.2024
XML Report Descriptions			Page 186
maxTESQtyCM	o	MaxTESQtyCM	
<u>rd225Grp2</u> , repeated 0 variable times:			
rd225KeyGrp2			
tslUserGrp	m	TSL User Group	
rd225STSLByTMRec, repeated 0 variable	e times:	:	
tslProductGrp	m	TSL Product Group	
maxOrderQtySTSL	o	MaxOrdQtySTSL	
maxOrderQtySTSLC on	o	MaxOrdQtySTSLC on	
max CalSprdQty STSL	o	Max Cal Sprd Qty STSL	
max CalSprdQtySTSLC on	o	Max Cal Sprd Qty STSL Co	n
maxTESQtySTSL	o	MaxTESQtySTSL	
maxTESQtySTSLCon	o	MaxTESQtySTSLCon	
eff Max Ordr Qty User TSL Product Grp	m	EffMaxOrdQty	
eff Max Cal Sprd Qty User TSL Product Grp	m	Eff Max Cal Sprd Qty	
eff Max TESQ ty User TSL Product Grp	m	EffMaxTESQty	
rd225Grp3, repeated 0 variable times:			
rd225KeyGrp3			
user	m	Trader	
rd225ETSLRec, repeated 0 variable times	s:		
product	m	Prod	
maxOrderQtyETSL	o	MaxOrdQtyETSL	
maxOrderQtyETSLCon	o	MaxOrderQtyETSLC on	
max Cal Sprd Qty ETSL	o	Max Cal Sprd Qty ETSL	
max Cal Sprd Qty ETSL Con	o	MaxCalSprdQtyETSLCo	n
maxTESQtyETSL	o	MaxTESQtyETSL	
maxTESQtyETSLCon	o	MaxTESQtyETSLCon	
eff Max Ordr Qty User Product	m	EffMaxOrdQty	
eff Max Cal Sprd Qty User Product	m	EffMaxCalSprdQty	
effMaxTESQtyUserProduct	m	EffMaxTESQty	
rd225Grp4, repeated 0 variable times:			
rd225KeyGrp4			
tslUserGrp	m	TSL User Group	
rd225ETSLUserGroupRec, repeated 0 va	riable ti	mes:	
product	m	Prod	
maxOrderQtyETSLperUsrGrp	o	MaxOrdQtyETSLPerUsr	Grp
maxOrderQtyETSLC on perUsrGrp	o	MaxOrderQtyETSLConF	' erUsrGrp
max Cal Sprd Qty ETS Lper Usr Grp	o	MaxCalSprdQtyETSLPer	rUsrGrp
max Cal Sprd Qty ETSL Conper Usr Grp	o	MaxCalSprdQtyETSLCo	nPerUsrGrp
maxTESQtyETSLperUsrGrp	o	MaxTESQtyETSLPerUsi	rGrp
maxTESQtyETSLC on per UsrGrp	o	MaxTESQtyETSLConpe	rUsrGrp

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 187

effMaxOrdrQtyUsrGrpProduct effMaxCalSprdQtyUsrGrpProduct effMaxTESQtyUsrGrpProduct

- $m \qquad Eff Max Ord Qty Usr Grp Product \\$
- $m \\ Eff Max Cal Sprd Qty Usr Grp Product$
- $m \\ Eff Max TESQ ty Usr Grp Product$

Text Report Structure

Text Rep	ort Structure			
Participant	Participant Long Name			
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX		
BU	BU Long Name	BU Identifier		
XXXXXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX 999999		
TSL Product	Group MaxOrdQtyCM MaxCalSprdQtyCN	MaxTESQtyCM		
XXXXXXXX	999999999999999999999999999999999999999	999999999999999999999999999999999999999		
TSL User Gro	up			
XXX				
TSL Product	Group MaxOrdQtySTSL MaxOrdQtySTSLCc EffMaxOrdQty EffMaxCalSprdQ			STSL MaxTESQtySTSLCon
XXXXXXXX	99999999999999999999999999999999999999			.9999 99999
Trader				
XXXXXX				
Prod	MaxOrdQtyETSL MaxOrderQtyETSLCon N EffMaxCalSprdQty EffMaxTESQty	MaxCalSprdQtyETSL	MaxCalSprdQtyETSLCon MaxTESQtyETS	L MaxTESQtyETSLCon EffMaxOrdQt
XXXXXXXXXXXXX	99999999999999999999999999999999999999	999999999,9999	99999 999999999.99	99 99999 999999999999999999999999999999
TSL User Gro	up			
XXX				
Prod	MaxOrdQtyETSLPerUsrGrp MaxOrderQtyF MaxTESQtyETSLPerUsrGrp MaxTESQtyET EffMaxTESQtyUsrGrpProduct			
XXXXXXXXXXXXX	999999999.9999 99999999999999999999999	99999 99999		99999 999999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 188

4.4.14 RD230 Marketwide SMP ID Maintenance

Description This report provides an overview of creation, registration, deletion and

maintenance of Marketwide SMP ID per business unit.

This report is available for all members.

Frequency Daily.

updTim

Availability Member Report.

```
XML Report Structure
                                                     M/O Text Report Heading
<u>rd230</u>
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     o
    membLglNam
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  rd230Grp, repeated 0 ... variable times:
    rd230KeyGrp
       participantGrp
         participant
                                                     m
                                                           Participant
         partLngName
                                                           Participant Long Name
                                                     m
    rd230Grp1, repeated 1 ... variable times:
       rd230KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
           businessUnitId
                                                           BU Identifier
                                                     m
       rd230Grp2, repeated 1 ... variable times:
         rd230KeyGrp2
           matchInstCrossId
                                                           SMP-ID
                                                     m
           relationship
                                                           Ownership
                                                     m
         rd230Rec, repeated 1 ... variable times:
           updCod
                                                           UpdCod
                                                     m
           updDat
                                                           Upd Date
                                                     m
```

m

Upd Time

T7 Relea	ase 12.1					
XML Re	port Reference Manual					Vers. 2
					2	24.04.2024
XML Re	port Descriptions					Page 189
	secuAdminCod		m	SecuAdmin		
	prvUpdDat		o	PrvUpdDat		
	updtFldNam		m	FieldName		
	audtValBefore		o	Previous Value		
	audtValAfter		o	New Value		
Text Rep	oort Structure					
Participant	Participant Long Name	BU	1	BU Long Name	BU Identifier	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXX XXXXXXXX XXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	
SMP-ID	Ownership UpdCod Upd Date Upd Time New Value	SecuAdmin PrvUpdDat		FieldName	Previous	Value

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 190

4.4.15 RD235 Marketwide SMP ID Status

Description This report provides current overview of Marketwide SMP ID per business

unit.

This report is available for all members.

Frequency Daily.

Availability Member Report.

internal Description

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>rd235</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd235Grp, repeated 0 variable times:		
rd235KeyGrp		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
rd235Grp1, repeated 1 variable times:		
rd235KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd235Grp2, repeated 1 variable times:		
rd235KeyGrp2		
matchInstCrossId	m	SMP-ID
relationship	m	Ownership
<u>rd235Rec</u> , repeated 1 variable times:		
beneficiaryOwner	m	Beneficiary Owner
publicInformation	m	Public Information

o

Internal Description

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 191

mktWideMatchInstCrossIdExpDat m Expiration Date of SMP ID
mktWideMatchInstCrossIdLastModDate m Last Modified Date of SMP ID
mktWideMatchInstCrossIdSts m Status

<u>Text Report Structure</u>

Participant	•	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXX		X XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
SMP-ID	Ownership Internal	Beneficiary Owner Description	Expirati	Public Information on Date of SMP ID Last Modified Date of S	MP ID Status
9999999999	X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX XX 31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Х

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 192

4.5 TA Trading Maintenance

4.5.1 TA113 Complex and Flexible Instrument Definition

Description This report lists for each product and each complex instrument type, the

complex and the flexible instruments available at the beginning of the day or

created during the day.

Reports are split per Product, Instrument Type and Sub-Type (when it exists)

and sorted per Instrument.

For each complex instrument, the report lists the instrument mnemonic, the number of legs, and for each leg, the leg mnemonic and the corresponding

side and ratio.

For Option Volatility Strategies, the underlying leg (underlying product, side,

ratio and mnemonic) and the underlying price are additionally listed.

For Flexible Instruments, a distinction is done between flexible Futures and flexible Options for which the full instrument definition is provided.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

CRE Area Public.

XML Report Structure M/O Text Report Heading

ta113 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey 0 membId 0 membLglNam o rptPrntEffDatm rptPrntEffTim o rptPrntRunDat m tall3Grp, repeated 0 ... variable times: ta113KeyGrp <u>instrumentTypGrp</u> product Product m instrument Type InstType m

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 193

instrumentSubType	0	SubType
tal13GrpRec, repeated 1 variable times:		
instrumentId	m	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
numberOfLegs	m	Legs
instrumentLegGrp, repeated 0 variable times	: :	
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
underlyingLegGrp, repeated 0 variable times	s:	
product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
undPrice	o	undLegPrice
flxInstrGrp, repeated 0 variable times:		
flxCntrIdGrpT7		
cntrClasCod	o	FlxContract
product	m	
contractDate	m	
cntrExpDat	m	
flxOptCntrExerPrc	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	m	
flxCntrSynProdId	o	SynP

T7 Releas	se 12.1					
XML Repo	ort Referenc	e Manual				Vers. 2
						24.04.2024
XML Repo	ort Descripti	ons				Page 194
	·					
Text Repo	rt Structure					
Product :	InstType SubType					
XXXXXXXXXXXXX	XXXXXXXX XXXXXXX					
Instrument	ID	Instrument Mnemonic	Legs			
999999999999999999999999999999999999999	9999999 XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX 99			
Leg ID		Leg Mnemonic	B/S Ratio			
999999999999999999999999999999999999999	9999999 XXXXXXXXX		 XXXXX XXXX 9999			
Und Prod	Und Leg ID	Und Leg Mn	emonic	B/S Ratio	o undLegPrice	
XXXXXXXXXXX	9999999999999999999999999999999999	9999 XXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX	 KX XXXX 999	9 +999999.99999	
		FlxContract		SynP		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 195

4.5.2 TA114 Variance Futures Parameter

Description This daily report keeps track of the variance futures parameters approved by

Market Supervision for all trading dates at the end of each trading day.

The report is split per product and instrument, listing variance futures parameters on product level and information on each historical trading date on

instrument level.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

CRE Area Public.

XML Report Structure

instrumentId

instrumentMnemonic

M/O Text Report Heading

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>ta114</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tall4Grp, repeated 0 variable times:		
tal14KeyGrp		
product	m	Product
nextTradDat	m	Next Trading Date
<u>prodHistoryGrp</u> , repeated 1 variable times:		
prodTradDat	m	Prod Date
defaultClearingPriceOffset	m	Default Offset
vegaUnit	m	VegaUn
annualisationFactor	m	Ann
secuLstClsPrc	m	UndClsPrc
prodManual	m	PM
<u>InstGrpRec</u> , repeated 0 variable times:		
<u>instKeyGrp</u>		

m

m

Instrument ID

Instrument Mnemonic

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 196

expDat	m	Expiration Date
instHistoryGrp, repeated 1 variable times:		
instTradDat	m	Inst Date
clearingPriceOffset	m	Price Offset
totalNoTradingDays	m	Tday
elapsedNoTradingDays	m	Eday
standardVar	m	Standard Var
standardVola	m	Std Vol
realisedVar	m	Realised Var
realisedVola	m	Rea Vol
underlyingPrice	m	UndPrc
settlementVola	m	Sett Vol
settlementPrc	m	Settlement Prc
instManual	m	IM

Text Report Struc	<u>cture</u>						
Product Next Tradia	ng Date						
XXXXXXXXXXX 31-12-	09						
	t VegaUn Ann UndClsF						
	9 999999999 999 999999.99						
Instrument ID	Instrument Mnemor	nic	Expiration Date				
9999999999999999999999 XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	31-12-09				
Inst Date Price Offset	Tday Eday Standard Var	Std Vol Realis	ed Var Rea Vol	UndPrc	Sett Vol	Settlement Pro	IN
31-12-09 999999.999999	9999 9999 999999,999999	999.99 999999		999999.99999+	999.99	999999.99999	Υ.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 197

4.5.3 TA115 Total Return Futures Parameters

Description This daily report keeps track of the Total Return Futures (TRF) parameters

entered and approved by Market Supervision for the current and the previous business days. The report is split per product and instrument, listing first the TRF product parameters for the the previous and the current business days, followed by the TRF instrument parameter listed for each instrument for the

current and the previous business days.

In case the product or the instrument conversion parameters used on the previous day have been modified afterwards, the most recent values will be regularly displayed with the business date corresponding to the previous business date and the former values will be displayed on an additional line with an empty business date.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

CRE Area Public.

XML Report Structure

M/O Text Report Heading

```
<u>ta115</u>
  rptHdr
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     0
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
    rptPrntRunDat
                                                     m
  tall5Grp, repeated 0 ... variable times:
    ta115KeyGrp
       product
                                                     m
                                                            Product
       nextBusDate
                                                            Next Business Date
                                                     m
       trfType
                                                     m
                                                            Type
    tal15ProductRec, repeated 1 ... variable times:
       prodBusDate
                                                            Prod Date
                                                     o
       annualisationFactor
                                                     m
                                                            Ann
       businessDayOffset
                                                            BDO
                                                     m
       daySettlDate
                                                            Settl Date
                                                     m
```

T7 D-l 10 1		
T7 Release 12.1		
XML Report Reference Manual		
XML Report Descriptions		
funding Days	m	FD
fundingDays fundingRate	m	Funding Rate
dailyFunding	m	•
accruedFunding	m	Day Funding
~	m	Acc Funding
currentCouponAccDist distributionIndex	0	Curr Coupon Distri Index
	m	
dailyDistribution	m	Day Distribu
accruedDistribution	m	Acc Distribu
underlyingClose	m	Under Close
rFactor	O	R-Factor
ta115InstrumentGrp, repeated 0 variable tim	ies:	
instKeyGrp		
instrumentId	m	Instrument ID
instrumentMnemonic	m	Instrument Mnemonic
expDat	m	Expiration Date
tal15InstrumentRec, repeated 1 variable t	times:	
instBusDate	o	Inst Date
expSettlDate	m	ExpS Date
daysToMaturity	m	DMat
prelimUnderlying	m	Prelim Underlying
finalUnderlying	m	Final Underlying
settlSpread	o	Settl Spread
settlBasis	o	Settl Basis
settlClgPrc	m	Settl Price

Vers. 2

24.04.2024

Page 198

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 199
Text Report Structure	
Product Next Business Date Type	
XXXXXXXXXXXX 31-12-09 XXX	
Prod Date Ann BDO Settl Date FD Funding Rate Day Funding Acc Funding Curr Coupon Distri Index Acc Distribu Under Close R-Factor	-
31-12-09 999 +99 31-12-09 +99 +999999,999999 +999999,999999 +999999,999999 +999999,999999 +999999,999999 +999999,99999999	
Instrument ID Instrument Mnemonic Expiration Date	
999999999999999 xxxxxxxxxxxxxxxxxxxxxx	
Inst Date ExpS Date DMat Prelim Underlying Final Underlying Settl Spread Settl Basis Settl Price	

31-12-09 31-12-09 +9999 +9999.9999999 +9999.999999 +999999.99999 +999999.99999 +999999.99999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 200

4.5.4 TA116 Decay Split Table

Description This report lists the decay split table for the current business day for each

decaying product and each active decaying 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 Member Report.

CRE Area Public.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>ta116</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tall6Grp, repeated 0 variable times:		
tal16KeyGrp		
product	m	Product
decaySplit	m	DecaySplit
targetProduct	m	Target Product
tall6Grp1, repeated 1 variable times:		
tal16KeyGrp1		
product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
contractYear	m	CntrYear
contractMonth	m	CntrMonth
cntrClasCod	0	CP
strikePrc	o	Strike Price
cntrVersNo	o	VerNum

tal16GrpRec, repeated 1 ... variable times:

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 201
splitPosition	m	SplitPos	
targetProduct	m	Product	

instrument IdInstrument Id m instrumentMnemonic o Instrument Mnemonic contractYear CntrYear m $contract \\ Month$ CntrMonth m CP cntrClasCodo Strike Price strikePrc o cntrVersNo VerNum

Text Report Structure

Product	DecaySplit	: Target Pro	oduct								
XXXXXXXXXXXXX	99) XXXXXXXX	XXXX								
Product	Instrum	ment Id		Instrument Mnemonic	CntrYear	CntrMonth	CP St	rike 1	Price	VerNum	
XXXXXXXXXXXXX	9999999999	99999999999	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999	99	XXXX 99	9999.	99999	99	
SplitPos P	roduct	Instrumer	nt Id	Instrument Mnemonic		CntrYear	CntrMont	h CP	Stri	ke Price	VerNum
99 XXX	XXXXXXXXX	99999999999	999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	9999	9	9 XXX	 X 9999	99.99999	99

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 202

4.6 TC Transactions Cash Market

4.6.1 TC230 Cross and Quote Requests

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

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

Reports are grouped per business unit, trader and request type and sorted per

Trader

m

product, instrument type, instrument ID and request time.

This report is available only for cash markets.

Frequency Daily.

user

Availability Member Report.

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

				' Release 12.1
Vers.				AL Report Reference Manual
24.04.202				
Page 20				/IL Report Descriptions
			iable times:	tc230Grp3, repeated 1 vari
				tc230KeyGrp3
	Туре	m		reqType
	• •		variable times:	tc230Grp4, repeated 1 v
				tc230KeyGrp4
	Product	m		product
	InstType	m		instrumentType
	Instrument Id	m		instrumentId
onic	Instrument Mnemor	o	;	instrumentMnemonic
			variable times:	tc230Rec, repeated 1
	Time	m		reqTime
	B/S	o		buyCod
	Quantity	o		reqQty
				xt Report Structure
BU Identifier Trader Type	BU Long Name B		BU	ticipant Participant Long Name

Product InstType Instrument Id Instrument Mnemonic Time B/S Quantity

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 204

4.6.2 TC540 Daily Order Maintenance

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

regularly entered, traded, changed or deleted during the day.

The report is split per business unit, session and trader and sorted per product,

instrument type, instrument and time.

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

Frequency Daily.

Availability Member Report.

```
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
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    tc540Grp1, repeated 1 ... variable times:
      tc540KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
                                                           BU Long Name
           busUntLngName
                                                    m
           businessUnitId
                                                           BU Identifier
                                                    m
         sessionId
                                                           (XML only)
                                                    m
       tc540Grp2, repeated 1 ... variable times:
         tc540KeyGrp2
                                                           (XML only)
           user
                                                    m
         tc540Grp3, repeated 1 ... variable times:
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 205

tc540KeyGrp3

instrumentGrp1

ordrPrtFilCod

triggered

Product product m instrumentType InstType m instrumentId Instrument Id m instrumentMnemonic Instrument Mnemonic o isinCod isinCod o wknNo wknNo o instNam o Instrument Name currTypCod Curr m tc540Rec, repeated 1 ... variable times: time18 (XML only) m exchangeOrderId o (XML only) versionNo (XML only) 0 clientIdentifier (XML only) o investIdentifier o (XML only) investQualifier (XML only) o execIdentifier (XML only) o execQualifier (XML only) o liqProvActivity (XML only) o regOrderEvent(XML only) o activity (XML only) m reason (XML only) m buyCod (XML only) o ordrTyp(XML only) o ordrQty o (XML only) initDispQty (XML only) o randLowQty (XML only) 0 randHighQty (XML only) o limOrdrPrc (XML only) o stopPrice (XML only) o trailStopAbsPrice (XML only) o trailStopPricePct (XML only) o execQty (XML only) 0 execPrc (XML only) matchType (XML only) 0 matchStep (XML only) 0 dealItem (XML only) 0

(XML only)

(XML only)

o

o

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 206

o	(XML only)
o	(XML only)

Text Report Structure

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 207

4.6.3 **TC545 Daily TES Maintenance**

Description For each exchange member, this report lists the T7 Entry Service (TES)

activity.

In this report following TES trades are listed:

- LIS Trades. - OTC Trades.

The initiating user of a TES trade can see all sides' activities but without the corresponding ClearingInfo which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per

time.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

tc545Grp2, repeated 1 ... variable times:

XML Report Structure M/O Text Report Heading

tc545 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDatm rpt Prnt Eff Timo rptPrntRunDatm tc545Grp, repeated 0 ... variable times: tc545KeyGrp participantGrp participant m Participant partLngName Participant Long Name m tc545Grp1, repeated 1 ... variable times: tc545KeyGrp1 <u>businessUnitGrp</u> businessUnit BU m busUntLngName BU Long Name m businessUnitId m BU Identifier

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 208
tc545KeyGrp2			
user	m	User	
tc545Grp3, repeated 1 variable times:			
tc545KeyGrp3			
. ~ .			

tc545KeyGrp2		
• •	m	User
user <u>tc545Grp3</u> , repeated 1 variable times:	111	OSCI
tc545KeyGrp3		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId		Instrument Id
instrumentMnemonic	m	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
	0	
instNam	0	Instrument Name
currTypCod	m	Curr
tc545Rec, repeated 1 variable times:		Tr'
time18	m	Time
segmentMIC	m	Segment MIC
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	В
isDisclosed	o	D
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
<u>onBehalfGrp</u>		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
tc545SideGrp, repeated 1 variable tir	nes:	

Side ID

Size

B/S

m

m

m

side Id

execQty

buyCod

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 209

sideBU	m	Bus Unit
sideTrader	m	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
tc545SideClearingInfo		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
dmaFlg	o	DMA Flag
regOrderEvent	o	RegOrderEvent
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
VMI Depart Descriptions	24.04.2024
XML Report Descriptions	Page 210
<u>Text Report Structure</u>	
Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
User	
XXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wknN Instrument Name Curr	0
XXXXXXXXXXX XXXXXXXX 99999999999999999	XXXX
Time Segment MIC TES ID Type Act Initiator User B D Description ExchRat Clos Time Entry Time Exec Time Settleme. Deal ID BU Obo BU Obo Long Name Trader Obo	Price nt Date Neg Ev ID
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	333333133333
Side ID Size B/S Bus Unit Trader Sts Appr Time Client Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity DMA Flag RegOrderEvent TC Text 1 Text 2 Text 4	nvest Identifier
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

XXXXX XXXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 211

4.6.4 TC550 Open Order Detail

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

remaining in the order book at the end of the day.

The report is split per business unit and trader and sorted per product, instrument type, instrument and order number. For each instrument, the accumulated total number of resting buy and sell orders and the corresponding

remaining quantities are given.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 212

tc550KeyGrp3

instrumentGrp1

product m Product
instrumentType m InstType
instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod wknNo o wknNo

instNam o Instrument Name

currTypCod m Curr

tc550Rec, repeated 1 ... variable times:

exchangeOrderId Order ID m versionNo Version No m clientIdentifier Client Identifier o investIdentifier Invest Identifier o investQualifier Invest Qualifier o execIdentifier Exec Identifier o execQualifier Exec Qualifier o liqProvActivity LiqProvActivity o

initDispQty o InitialDisplayQty randLowQty o RandomLowQty randHighQty o RandomHighQty

limOrdrPrc o LimPrc stopPrice o TrgPrc

trailStopAbsPrice o TrailingStopAbsPrice trailStopPricePct o TrailingStopPricePct

execQty ExecQty o triggered Trg o P persistent o tradingRestriction Res tacFlg **TaCFlag** o bboFlg **BBOFlg** o entryDate **Entry Date** 0 entryTime **Entry Time** m Priority Date priorityDate m priorityTime m Priority Time timeValidity Exp m

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 213

	expiryDate	o	Expiry Date
	userOrdrNum	o	UsrOrdrNmbr
	freeText2	o	Text 2
	text	o	Text
	tradingCapacity	m	TC
	clientRef	o	ClientRef
	sessionId	m	Session
	fixClOrdId	o	FixClOrdId
	fixLfClOrdId	o	(XML only)
	matchInstCrossId	o	SMP-ID
	dmaFlg	o	DMA
(ppenBuyOrders	m	Total Open Buy Orders
(ppenBuyVolume	m	Total Open Buy Volume
(ppenSellOrders	m	Total Open Sell Orders
(ppenSellVolume	m	Total Open Sell Volume

T7 Release 12.	1				
XML Report Ret	ference Manual				Vers. 2
					24.04.2024
XML Report De	scriptions				Page 214
7ttt Roport Bo					
					_
Text Report Str	<u>ucture</u>				
Participant	Participant Long Name	BU	BU Long Name	BU	Identifier Trader
XXXXX XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXXXXXX XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	999999 XXXXXX
	Instrument Id ent Name Curr		nonic isir	nCod wknNo	
***************************************	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Size Init osPrice TrailingSto Date Priority Time	cialDisplayQty Rand opPricePct ExecQ e Exp Expiry Date	lomLowQty Rand Qty Trg P Res TaC UsrOrdrNmbr	omHighQty LimPrc Flag BBOFlg Entry Date
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	99999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9,999,999.9999 999 99999+ XXXXXXXXXXXXXXXX	9,999,999.9999 999,999, 99.9999 999999999.99 XXXXXX XXX 31-12-09	999.9999 999,999 999 XXX X XXX X XXXXXXXXXXX	XXXXX XXXXX ,999.9999 999999.99999+ X 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX
Total Open Buy Orders	999,999,9	99			
Total Open Buy Volume					
	999,999,999.99	199			
Total Open Sell Order					

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 215

4.6.5 TC600 Xetra EnLight Maintenance

Description

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

For the requester following details are present:

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

For the respondent following details are present:

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

The Xetra EnLight High Frequency (HF) quotes are netted and only the last quote inside a netting interval will be reported in TC600 for requester and respondent.

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

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

participantGrp

M/O Text Report Heading

<u>tc600</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc600Grp, repeated 0 variable times:		
tc600KeyGrp		

T7 Release 12.1		
XML Report Reference Manual		 Vers. 2
AME Report Reference manual		
		24.04.2024
XML Report Descriptions		Page 216
participant	m	Participant
partLngName	m	Participant Long Name
tc600Grp1, repeated 1 variable times:		
tc600KeyGrp1		
<u>businessUnitGrp</u>		DII
businessUnit	m	BU
busUntLngName businessUnitId	m	BU Long Name
	m	BU Identifier
tc600Grp2, repeated 1 variable times:		
<u>tc600KeyGrp2</u> user	m	User
tc600Grp3, repeated 1 variable times:	111	Osei
tc600KeyGrp3		
product	m	Product
tc600Grp4, repeated 1 variable times:		110440
tc600KeyGrp4		
eventId	m	Negotiation Event ID
tc600Rec, repeated 1 variable times:	:	Ç
time18	m	Time
eventActivity	m	Act
eventGrpX, repeated 0 variable tis	mes:	
eventStatus	o	Status
eventReportId	o	Negotiation Event Report ID
eventStartTime	o	Negotiation Event Start Time
requesterGrp, repeated 0 1 time	es:	
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
instrumentGrp1, repeated 0 1 ti	imes:	
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	O	Instrument Mnemonic
isinCod	0	isinCod
wknNo	O	wknNo
instNam	0	Instrument Name
currTypCod	m	Curr
eventSide	0	Negotiation Event Side
eventOverallQty	0	Negotiation Event Overall Quantity
noOfRespondents	0	Number of Respondents

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 217
bidPrc	0	Bid Price
offerPrc	o	Offer Price
settlDat	0	Settlement Date
eventExpiryTime	0	Negotiation Event Expiry Time
autoExecExpiryTime	o	Auto Exec Expiry Time
enableSmart	o	Enable Smart
autoExecType	0	Auto Execution Type
autoExecMinNoOfQuotes	0	AutoExec MinQuotes
autoExecRefLimitPrice	o	Auto Exec Limit RefPrc
autoExecRefPrcOffset	0	Auto Exec RefPrcOffset
showSide	0	Show Side
regOrderEvent	o	RegOrderEvent
eventFreeText	o	Event Free Text
skipValueCheck	o	Skip Value Check
skipQtyCheck	0	Skip Qty Check
closureReason	o	Closure Reason
tc600sideClearingInfo, repeated	l 0 1 tin	nes:
clientIdentifier	o	Client Identifier
investIdentifier	0	Invest Identifier
investQualifier	0	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	0	Exec Qualifier
liqProvActivity	0	LiqProvActivity
dmaFlg	o	DMA Flag
tradingCapacity	0	TC
freeText1	o	Text 1
freeText2	0	Text 2
freeText4	o	Text 4
quoteGrpX, repeated 0 variable	times:	
quoteId	m	Quote ID
pullInTime	o	PullInTime
quotingFrequency	0	QF
respondentGrpX, repeated 1	variable ti	imes:
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondent Entering User	o	Entering User
smartFlag	0	Smart Flag
smartUserId	0	Smart User Id
ackStatus	o	Acknowledgement Status

No Fill Reason

o

noFillReason

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 218

quoteSideGrp, repeated 0 2 ti		D/G
buyCod	0	B/S
prc	О	Price
qty	0	Quantity
sideClearingInfoX, repeated 0	. 1 times:	
clientIdentifier	О	Client Identifier
investIdentifier	0	Invest Identifier
investQualifier	O	Invest Qualifier
execIdentifier	О	Exec Identifier
execQualifier	O	Exec Qualifier
liqProvActivity	O	LiqProvActivity
regOrderEvent	O	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	0	Text 4
dealGrpX, repeated 0 variable to	mes:	
dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	o	Deal Status
autoExecType	0	Auto Execution Type
respondentGrpX, repeated 0	l times:	
respondentOwnerBU	0	BU Respondent
respondentOwnerUser	0	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	0	Smart User Id
requesterGrp, repeated 0 1 tir	nes:	
requesterOwnerBU	0	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
dealTime	o	Deal Creation Time
dealQuoteId	o	Quote ID
dealPrc	0	Price
dealQty	o	Quantity
settlDat	0	Settlement Date
allocationType	0	Allocation Type
requesterSide	0	Requester Side
respondentSide	0	Respondent Side
1		1

T7 Release 12.1	
11.11.11.11.11.11.11.11.11.11.11.11.11.	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 219

sideClearingInfoX, repeated 0 ... 1 times:

clientIdentifier	0	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

topOfBookGrpX, repeated 0 ... 1 times:

bBOGrp, repeated 0 ... variable times:

bboType	o	BBO Type
bidPrc	0	Bid Price
bidQty	0	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
XML Report Descriptions	24.04.2024 Page 220
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User	
XXXXXX	
Product	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Negotiation Event ID	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Time Act	
Status Negotiation Event Report ID Negotiation Event Start Time Event Owning BU Event Owning User Enterin	a User
XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name Curr	
XXXXXXXXXXX XXXXXXXX 99999999999999999	- K
Negotiation Event Side Negotiation Event Overall Quantity Number of Respondents	
XXXX 999999999 999999999 999999999	
Bid Price Offer Price Settlement Date Negotiation Event Expiry Time	
999999.99999+ 999999.99999+ 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Auto Exec Expiry Time Enable Smart Auto Execution Type AutoExec MinQuotes Auto Exec Limit RefPrc Auto Exe RegOrderEvent	c RefPrcOffset Show Side
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999999 X

T7 Release 12.1	-	
KML Report Reference Manual		Vers.
	-	24.04.20
KML Report Descriptions		Page 2
Event Free Text		
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXX
kip Value Check Skip Qty Check		
Х Х		
Closure Reason		
nanananananananananananananananananana		
Client Identifier Invest Identifier Invest Qualifier Exec Identifier DMA Flag TC Text 1 Text 2 Text 4	Exec Qualifier LiqProvActivity	,
Quote ID PullInTime QF		
XXXXXXXXXXXXXXXXX		
U Respondent User Respondent Entering User Smart Flag Smart User Id		
cknowledgement Status No Fill Reason		
Х Х		
/S Price Quantity		
 XXX 99999.9999+ 99999999.9999		
Client Identifier Invest Identifier Invest Qualifier Exec Identifier DMA Flag TC Text 1 Text 2 Text 4	Exec Qualifier LiqProvActivity	RegOrderEvent
		XXXX
eal Details		
Deal ID Deal Report ID Deal Status Auto Execution Type BU Smart User Id Event Owning BU Event Owning User Enteri Price Quantity Settlement Date Allocatio	ng User Deal Creation Time Quote I	D
999999 XXXXXXXXX XXXXXXX XXXXXXX		XXXX XXXXX XXXXXXXXXXXXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 222
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LigProvAc	tivity DogOrdorEvont
DMA Flag TC Text 1 Text 2 Text 4	civicy Regordernvenc
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX
XXXXX XX XXXXXXXXXXX XXXXXXXXXXX XXXXXX	
TOP OF BOOK DETAILS	
BBO Type Bid Price Bid Quantity Offer Price Offer Quantity	
XXXXXXXXXXXX 999999,9999+ 999999999,9999 999999,9999+ 99999999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 223

4.6.6 TC610 Xetra EnLight Best Execution Summary

Description This report presents the necessary data captured at the point of each deal

struck in order to assist users in proof of BestEx to clients.

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

Events.

The listed information is split per user, product. This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
tc610
  rptHdr
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    o
    membLglNam
                                                    o
    rptPrntEffDat\\
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  tc610Grp, repeated 0 ... variable times:
    tc610KeyGrp
       participantGrp
         participant
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    tc610Grp1, repeated 1 ... variable times:
      tc610KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
                                                           BU Long Name
           busUntLngName
                                                    m
           businessUnitId
                                                           BU Identifier
                                                    m
      tc610Grp2, repeated 1 ... variable times:
         tc610KeyGrp2
           user
                                                    m
                                                           User
         tc610Grp3, repeated 1 ... variable times:
           tc610KeyGrp3
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 224

ort Descriptions			
product	m	Product	
tc610Grp4, repeated 1 variable times:			
tc610KeyGrp4			
dealId	m	Deal ID	
tc610Rec, repeated 1 variable times:			
item	m	Item	
dealTime	o	Deal Creation Time	
dealStatus	o	Deal Status	
eventId	m	Negotiation Event Id	
instrumentGrp1, repeated 0 1 times	:		
product	m	Product	
instrumentType	m	InstType	
instrumentId	m	Instrument Id	
instrumentMnemonic	o	Instrument Mnemonic	
isinCod	o	isinCod	
wknNo	o	wknNo	
instNam	o	Instrument Name	
currTypCod	m	Curr	
respondentGrpX, repeated 0 variable	le times	S:	
respondentOwnerBU	o	BU Respondent	
respondentOwnerUser	o	User Respondent	
respondentEnteringUser	0	Entering User	
smartFlag	0	Smart Flag	
smartUserId	0	Smart User Id	
respondentsQuoting	0	Respondents Quoting	
<u>requesterGrp</u> , repeated 0 1 times:			
requesterOwnerBU	o	Event Owning BU	
requesterOwnerUser	o	Event Owning User	
requesterEnteringUser	o	Entering User	
eventSide	0	Negotiation Event Side	
autoExecType	0	Auto Execution Type	
dealPrc	0	Price	
dealQty	0	Quantity	
settlDat	0	Settlement Date	
allocationType	0	Allocation Type	
sideClearingInfoX, repeated 0 1 times:			
clientIdentifier	0	Client Identifier	
investIdentifier	0	Invest Identifier	
investQualifier	0	Invest Qualifier	
execIdentifier	0	Exec Identifier	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 225

execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
bBOGrp, repeated 0 variable tin	nes:	
bboType	o	ВВО Туре
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
respondentQuoteGrpX, repeated 0	50 tim	es:

respondentGrpX, repeated 0 ... variable times:

BU Respondent respondentOwnerBU o respondentOwnerUser User Respondent o respondentEnteringUser **Entering User** o smartFlag Smart Flag o smartUserId Smart User Id o

ackStatus o Acknowledgement Status

updateTime Update Time o quoteId Quote Id

quoteSideGrp, repeated 0 ... 2 times:

B/S buyCod prc Price o Quantity qty 0

T7 Release 12.1	
XML Report Reference Manual	Vers
XML Report Descriptions	24.04.20. Page 2.
· · · · · · · · · · · · · · · · · · ·	
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
User	
 XXXXXX	
Product	
Deal ID	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Item Deal Creation Time Deal Status Negotiation Event Id Product InstType Instrument Mnemonic isinCod wknNo Instrument	
 999999 xxxxxxxxxxxxxxxx x x xxxxxxxxxx	999999999999999999
BU Respondent User Respondent Entering User Smart Flag Smart User Id	
XXXXXXXX XXXXXX XXXXXX 999999	
Respondents Quoting	
999999	
Event Owning BU Event Owning User Entering User	
XXXXXXXX XXXXXX XXXXXX	
Negotiation Event Side Auto Execution Type Price Quantity Settlement	t Date Allocation Type
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Iden	
	үүүүү ү үүүү
XXXXX XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	n nana

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 227
BBO Type Bid Price Bid Quantity Offer Price Offer Quantity	
XXXXXXXXXXXXX 999999,9999+ 99999999,9999 999999,9999+ 99999999	
BU Respondent User Respondent Entering User Smart Flag Smart User Id	
XXXXXXXX	
Acknowledgement Status Update Time Quote Id	
X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
B/S Price Quantity	
XXXX 999999.99999+ 999999999999999999999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 228

4.6.7 **TC810 T7 Daily Trade Confirmation**

Description This report contains all T7 on-exchange and TES trades executed for a market

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

This report is available for Clearing Members listing an accumulation of the

CCP Clearing Member

o

information of their Non-Clearing Members.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

membCcpClgIdCod

XML Report Structure

of the report.

M/O Text Report Heading tc810 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey membId o membLglNam o rptPrntEffDatm rptPrntEffTimo rptPrntRunDatm tc810Grp, repeated 0 ... variable times: tc810KeyGrp participantGrp participant Participant m partLngName Participant Long Name m tc810Grp1, repeated 1 ... variable times: tc810KeyGrp1 **businessUnitGrp** businessUnit m BU busUntLngName m BU Long Name businessUnitId BU Identifier m membClgIdCod Clearing Member m

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 229
settlAcct	m	StlIdAct	
settlLocat	m	StlIdLoc	
clgInstr	o	ClgInstr	
settlCurr	o	StlCurr	
tc810Grp2, repeated 1 variable times:			
tc810KeyGrp2			
user	m	Trader	
tc810Grp3, repeated 1 variable times:			
tc810KeyGrp3			
product	m	Product	
tc810Grp4, repeated 1 variable times:			
tc810KeyGrp4			
instrumentGrp1			
product	m	Product	
instrumentType	m	InstType	
instrumentId	m	Instrument Id	
instrumentMnemonic	o	Instrument Mnemonic	
isinCod	o	isinCod	
wknNo	o	wknNo	
instNam	o	Instrument Name	
currTypCod	m	Curr	
tc810Rec, repeated 1 variable times:			
time 18	m	Time	
segmentMIC	m	Segment MIC	
tradeType	m	Туре	
matchEvent	o	Event	
matchStep	m	Step	
matchDeal	m	Deal	
parentDeal	o	Parent Deal	
dealItem	m	Item	
tradeNumber	o	TradeNo	
exchangeOrderId	o	OrdrNo	
versionNo	o	Version No	
acctTypGrp	m	Account	
sideLiquidityInd	o	Side Liquidity Indicator	
buyCod	m	В	
ordrPrtFilCod	o	P/F	
execQty	m	ExecQty	
execPrc	m	Prc	
ordrTyp	o	Тур	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 230

	tesType	0	TES
	limOrdrPrc	0	LimPre
	timeValidity	0	Exp
	tradingRestriction	0	Res
	exchRat	0	Exchange Rate
	settlAmnt	0	StlAmt
	settlDat	m	StlDat
	eventId	0	Neg Ev ID
	dealId	0	Deal ID
	accrIntAmount	o	Acer Int Amount
	accrIntDay	o	Acer Int Day
	ctpyStlIdLoc	o	CtpyStlLoc
	ctrPtyId	o	Ctpy
	ctpyStlIdAct	o	CtpyAct
	dwzNo	o	(XML only)
	userOrdrNum	o	UsrOrdrNmbr
	freeText2	o	Text 2
	text	o	Text
	tvtic	o	Trading Venue Transaction Identification-
			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	0	Trader Obo
	kindOfDepo	0	(XML only)
	dmaFlg	0	DMA
	artTotBuyOrdr	m	Trader Total Instruments Bought
sumP	artTotSellOrdr	m	Trader Total Instruments Sold
sumT	ESVolBuy	m	Trader Total Buy Qty TES Trades

m

m

m

sum TESVol Sell

sumMembTotBuyOrdr

sum Memb Tot Sell Ordr

Trader Total Sell Qty TES Trades

Member Total Instruments Bought per BU

Member Total Instruments Sold per BU

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 231

'articipant	Participant Long Name			
XXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			
BU StlI	BU Long Name BU Io Act StlldLoc	ntifier Clearing Mem lgInstr StlCurr 		
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 XXXXX		
rader				
XXXXXX				
Product				
XXXXXXXXXXX				
	stType Instrument Id Instrument Name Curr	trument Mnemonic	isinCod	wknNo
	 xxxxxx	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX
Time	Segment MIC Type Event Step Version No Account Side Liquidity: Res Exchange Rate StlAm Accr Int Day CtpyStlLoc Ctpy Ctpy! TradingVenueTransactionIdentificat: Client ID Execution Qual Trader Obo DMA	dicator B P/F StlDat Neg Ev ID t nCode Liq	ExecQty P Deal ID UsrOrdrNmbr quidity Provision Activi	Accr Int Amount Text 2 Text ty RiskReduction
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999 XXX XXXXXXX XXX 9999999,99999999 999999999.99	XXXX X 999 31-12-09 XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX	99999999999999999999999999999999999999	199999999
	XXXXXX XXXXXX			
rader Total I	XXXXXX XXXXX struments Bought	999,999,999.9999		
		999,999,999.9999 		
rader Total I	struments Bought			

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 232
Member Total Instruments Bought per BU	999,999,999.9999	
Member Total Instruments Sold per BU	999,999,999.9999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 233

4.6.8 TC812 T7 Daily Prevented Self-Matches

Description This report contains the prevented self matches during a trading day. The

structure of this report is similar to TC810. The prevented self matches are identified by their transaction times. They are arranged by market participant,

trader, product, simple instrument and sorted by transaction time.

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

end of the report.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

tc812 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey 0 membId o membLglNam o rptPrntEffDatm rptPrntEffTimo

tc812Grp, repeated 0 ... variable times:

 $\underline{tc812KeyGrp}$

rptPrntRunDat

participantGrp

participant m Participant

partLngName m Participant Long Name

m

tc812Grp1, repeated 1 ... variable times:

tc812KeyGrp1

<u>businessUnitGrp</u>

businessUnit m BU

busUntLngNamemBU Long NamebusinessUnitIdmBU IdentifiersmpGroupIdoSMP Group IDsmpGroupNameoSMP Group Name

tc812Grp2, repeated 1 ... variable times:

tc812KeyGrp2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 234

eport Descriptions		Page
user	m	Trader
tc812Grp3, repeated 1 variable times:		
tc812KeyGrp3		
product	m	Product
tc812Grp4, repeated 1 variable times:		
tc812KeyGrp4		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
tc812Rec, repeated 1 variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
versionNo	m	Version No
matchInstCrossId	m	SMP-ID
buyCod	m	В
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Тур
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
userOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	m	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
T . C . C 11		

m

sumTotCntrSell

T7 Relea	ase 12.1	
XML Rep	port Reference Manual	Vers. 2
		24.04.2024
XML Rep	port Descriptions	Page 235
'		
<u>Text Rep</u>	ort Structure	
Participant	Participant Long Name	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU	BU Long Name BU Identifier SMP Group ID SMP Group Name	
XXXXXXXX XXX		- X
Trader		
XXXXXX		
Product		
XXXXXXXXXXXX		
Product	InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name Curr	
XXXXXXXXXXXX	X XXXXXXXX 9999999999999999 XXXXXXXXXX	
Time	Type Order ID Version No SMP-ID B Smp Deleted Qty Deleted Qty Tr LimPrc Exp Res ClMbr Customer UsrOrdrNmbr Text TC	rade Prc Typ
XXXXXXXXXXXXX	XXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXX 999999	999.99999+ XXX
Total Buy Pr		
Total Sell F		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 236

4.6.9 TC910 T7 Daily Match Step Activity

Description This report lists for each product and each instrument all match steps created

> during the day and provides the corresponding trade volume reporting. Reports are grouped per Product, Instrument Type and Instrument ID and

sorted per Match Step and Time.

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

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tc910</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc910Grp, repeated 0 variable times:		
tc910KeyGrp		
instrumentGrp1		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
tc910Rec, repeated 1 variable times:		
matchStep	m	MatchStep
time18	m	Time

	ase 12.1							
XML Re	port Refer	ence Manual						Vers.
								24.04.202
XML Re	port Desci	riptions						Page 23
tı	radeType				m	Type		
a	ggressor				o	Aggressor		
n	umberOfB	uy			o	Nb Buy		
n	umberOfS	ell			O	Nb Sell		
e	xecQty				m	Quantity		
e	xecPrc				m	Trade Price		
a	ccumQty				o	AccumQty		
h	ighPrc				o	Higher Pric	e	
10	owPrc				o	Lower Price	e	
a	ccumRetai	lQty			0	AccumReta	ilQty	
Text Rep	port Struc	<u>ture</u>						
Product	InstType Instrument	Instrument Id Name	Curr	Instrument 1	Mnemonic	isinCod	wknNo	
XXXXXXXXXXX		99999999999999999999 XXXXXXXXXXXXXXXXX		XXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	XXXXX XXXXXXXXXXX	XX XXXXXXXXX	
MatchStep		Type Aggresson e AccumRetailQty	: Nb Buy	Nb Sell	Quantity	Trade Price	AccumQty	Higher Price
9999999999		XXXXX XXXX + 9999999999.9999	99999999	9 999999999	999999999.999	9 999999.99999+	999999999,999	9 999999.99999+

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 238

4.7 **TD Trading Volumes And Performance**

4.7.1 **TD930 Daily Trade Statistics**

This report contains the daily information on prices and trade volumes for all Description

instruments.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td930</u>		
<u>rptHdr</u>		
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
currTypCod	m	Curr
td930Rec		
secuPrvClsPrc	o	PPrc
opnPrc	o	OpnPrc
dlyHghPrc	o	DlyHghPrc
dlyLowPrc	o	DlyLowPrc
lstExchPrc	o	LastExchPrc
dayTotVol	o	Volume
mtdTotVol	o	MtdVolume
dayTotRetailVol	o	Retail Volume

T7 Relea	ase 12.1							
XML Rep	oort Referen	ce Manual						Vers. 2
							_	24.04.2024
XML Rep	oort Descrip	tions						Page 239
Text Rep	ort Structui	<u>·e</u>						
Product		ırr PPrc	OpnPrc	DlyHghPrc	DlyLowPrc	LastExchPrc	Volume	MtdVolume
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	•	 99 999999.99999+	999999.99999	999999.99999	999999.99999+	999,999,999.9	999 999,999,999.9999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 240

4.7.2 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

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

quote request violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

td943

<u>rptHd</u>

 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

primaryContract m PRIMARY optionalResponse m OPTIONAL

fulfilled m FULFILLMENT INDICATOR fulfillmentExplanation m FULFILLMENT EXPLANATION

Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

TIME	PRODUCT	INSTRUMENT MNEMONIC	PRIMARY	OPTIONAL	FULFILLED	FULFILLMENT EXPLANATION
XX:XX:XXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	XXX	XXX	X

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 241

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

Description This report contains information on the on-request strategy liquidity provi-

> sioning Liquidity Provider performance in eligible products for the Strategy (Complex Instruments) Building Block (CBB). The reporting period starts on the first business day of the current month. This report indicates whether the

Liquidity Provider is on target to comply with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td948</u>		
<u>rptHd</u>		
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
val Good Quo Req Resp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

T7 Relea	se 12.	1							<u> </u>	
XML Rep	ort Ref	erence M	lanual							Vers. 2
										24.04.2024
XML Rep	ort Des	scriptions								Page 242
su	mQuoR	eqTot				m	TOTAL	PER PRO	DUCT	
su	mDayC	utLim				m				
su	mGood	QuoReqR	esp			m				
su	mQuoR	eqViol				m				
	mShtQı					m				
		ıoReqVio	1			m				
		ıoReqTot	D			m				
	mValGo mViolP	oodQuoRe	eqResp			m				
	m v 101P nthlyRe					m	MONTI	ILY REQ	I IID EMI	ENT
	lfilled	q				m m		LMENT :		
Tu	mined					111	TOLTIL	LIVILIVI .	пирісл	IOK
Text Rep	ort Stru	<u>icture</u>								
EXCHANGE MEM	BER: MEMBE	ER LONG NAME								
PRODUCT: XXX	Х									
DAY	QUOTE REQUESTS TOTAL	DAY CUT LIMIT	GOOD QUOTE REQ RESPONSES	QUOTE REQ VIOLATIONS		VALID QUOTE REQ VIOLATIONS	VALID QUOTE REQ TOTAL	VALID GOOD QUOTE REQ RESPONSES	VIOLATION PERCENT	
XX/XX/XXXX	99999	9999999999	9999999999	99999999999	999.99	9999999999	9999999999	9999999999	999.99	
======== TOTALS: ========	99999 	9999999999				9999999999				
MONTHLY REQUIREMENT	:								<= 99.99%	

FULFILLED:

XXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 243

4.7.4 **TD954 Stressed Market Conditions**

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

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

current month and the fulfillment month-to-date.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
td954		
<u>rptHdr</u>		
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	0	SMC Time
smcAccumTime	O	Accumulated SMC Time

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 244

O	SMC Requirement
o	SMC Covered Time
o	SMC per day fulfilled
o	TOTALS
o	MTD REQUIREMENT
o	MTD REQUIREMENT
o	FULFILLED
o	FULFILLED

Text Report Structure

EXCHANGE MEMBER		CLEA	RING MEMBER	
		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	
PRODUCT EXPIRAT	TIONS TO BE QUOTED STR	IKES TO BE QUOTED SMC COVERAGE	REQUIREMENT SMC MTD	Fulfilled
XXXXXXXXXXXX	99999	99999	99999	XXX
-		SMC Requirement SMC Covered T		.lled
		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	ХХХ	XXX		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 245

4.7.5 **TD955 Building Block Liquidity Provider Measurement**

Description This daily report displays the fulfillment 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 fulfillment - Strategy fulfillment. The report is split per customer, package and product. It lists the fulfillment for all trading days in the current month and the overall fulfillment month-to-date.

This report is available only for derivative markets.

Frequency Daily.

fulfPackIdxInd

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td955</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td955Grp, repeated 0 variable times:		
td955KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td955Grp1, repeated 1 variable times:		
td955KeyGrp1		
packCod	m	PACKAGE
nbrIdxOptToBeQuot	O	NUMBER OF INDEX PRODUCS TO BE QUOTED
nbrEqtOptToBeQuot	o	NUMBER OF SINGLE PRODUCTS TO BE QUOTED
mtdNoIdxProdsFulfilPack	o	QUOTED:
mtdNoEquProdsFulfilPack	o	QUOTED:
mthPackReqIdx	o	MONTHLY PACKAGE REQUIRE- MENT:
mthPackReqEqt	0	MONTHLY PACKAGE REQUIRE- MENT:

FULFILLED

o

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 246

and December		24.04
eport Descriptions		Pa
fulfPackEqtInd	0	FULFILLED
d955Grp2, repeated 1 variable times:	Ü	1 CELLEDED
<u>td955KeyGrp2</u>		
product	m	PRODUCT
expToBeQuot	0	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	0	STRIKES TO BE QUOTED
covReq	0	COVERAGE REQUIREMENT
spreadClass	0	SPREAD CLASS
sizeClass	0	SIZE CLASS
td955Rec, repeated 1 variable times:	Ü	SIZE CENSS
factDat	0	DAY
prodTim	0	prodTime
accumTim	0	accumulTime
reqTim	0	requirement
covTim	0	basicCoverage
quoReqViolPct	0	qr Viol%
spreadCovTim	0	sprdCovrdTime
sizeCovTim	0	sizeCovrdTime
dailyStratViolPct	0	Strategy viol. Pct
valQuoReqTot	0	51.4106, 115.1110
enlFulfInd	0	EnLight fulf
sumProdTim	0	TOTALS
sumAccumTim	0	
sumReqTim	0	
sumCovTim	0	
totQuoReqViolPct	0	
sumSpreadCovTim	0	
sumSizeCovTim	o	
sumStratViolPct	o	
sumValQuoReqTot	o	
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	
sumReqTimSprd	o	
sumReqTimSize	0	
stratMnthlyReq	0	
stratMnthlyFloor	0	
fulfCovTimInd	0	FULFILLED
fulfQuoReqViolPct	0	
fulfSpreadCovInd	0	
fulfSizeCovInd	0	

T7 Release 12.1							
XML Report Reference Ma	nual					Ver	S. 2
						24.04.2	 024
KML Report Descriptions						Page	24
stratFulfilled			o				
stratFloorReached enlFulfInd			0				
emrummu			0				
Text Report Structure							
XCHANGE MEMBER		CLE.	ARING MEME	BER 			
XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			XXXXX				
ACKAGE NUMBER OF INDEX PRODUCT	S TO BE QUOTED NUM	BER OF SINGLE PR	ODUCTS TO	BE QUOTED			
XXXXXXXXX	99999			99999			
UOTED:	99999			99999			
ONTHLY:	>=			>=			
CKG REQUIREMENT:	99999			99999			
ULFILLED:	Х			Х			
PRODUCT EXPIRATIONS TO BE QUOTE	D STRIKES TO BE QU	OTED COVERAGE RE	QUIREMENT	SPREAD CLASS	SIZE CLASS		
	9	9999	99999	9999999999999999	999999999999999999999999999999999999999	9	
DAY prodTime accumulTime Walid Strat RFQs EnLight fulf	requirement	-	-	sprdCovrdTime	sizeCovrdTime	Strategy viol.	Pct
 1-12-09 23:59:59.99 23:59:59.99 99999999	23:59:59.99	23:59:59.99	9999.99	23:59:59.99	23:59:59.99	999.99	
OTALS 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	999.99	
ONTHLY					>= <= XXX23:59:59.99		>
9999999999 TULFILLED: XXX	XXX	XXX	XXX	XXX	XXX	XXX	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 248

4.7.6 TD956 Basis Building Block Liquidity Provider

Description This report contains daily quotation measurement values in products for

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

comply with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

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	0	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	0	STRIKES TO BE QUOTED
nbrTolViolDays	0	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	0	REQUIRED MONTHLY VOLUME
spreadClass	o	SPREAD CLASS
sizeClass	o	SIZE CLASS
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS

T7 Release 12.1				
XML Report Reference Manual		Vers. 2		
		24.04.2024		
XML Report Descriptions		Page 249		
Auto Hopore Booomprione				
sumCovTim	O	TOTALS		
sumViol	O	TOTALS		
sumProdVolM	O	TOTALS		
totQuoReqViolPct	o	TOTALS		
mthReqCovTim	O	MONTHLY REQUIREMENT		
mthReqViol	o	MONTHLY REQUIREMENT		
mthReqVol	o	MONTHLY REQUIREMENT		
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT		
fulfCovTimInd	o	FULFILLED		
fulfViolInd	o	FULFILLED		
fulfVolInd	o	FULFILLED		
fulfQuoReqViolPct	o	FULFILLED		
td956Rec, repeated 1 variable times:				
factDat	o	DAY		
prodTim	o	PROD.TIME		
accumTim	o	ACCUM.TIME		
reqTim	o	REQUIREMENT		
covTim	o	COVERED TIME		
violInd	o	VIOLATION		
prodVolM	o	VOLUME		
1				

o QR VIOL.PERC.

quoReqViolPct

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 250

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

SIZE CLASS: 9999999999999999

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	<= 999.99%
FULFILLED:				XXX	XXX	XXX	XXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 251

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

Description This report contains daily quotation measurement values in eligible products

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

with his obligations.

This report is available only for derivative markets.

Frequency Daily.

fulfPackEqtInd

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td957</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td957Grp, repeated 0 variable times:		
td957KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td957Grp1, repeated 1 variable times:		
td957KeyGrp1		
packCod	m	PACKAGE
nbrIdxOptToBeQuot	o	NUMBER OF INDEX OPTIONS TO BE QUOTED
nbrEqtOptToBeQuot	o	NUMBER OF EQUITY OPTIONS TO BE QUOTED
mthPackReqIdx	o	MONTHLY PACKAGE REQUIRE- MENT
mth Pack Req Eqt	0	MONTHLY PACKAGE REQUIRE- MENT
fulfPackIdxInd	o	FULFILLED

FULFILLED

o

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 252

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

spreadClass SPREAD CLASS SIZE CLASS sizeClass o sumProdTim **TOTALS** 0 sumAccumTim **TOTALS** 0 sumReqTim **TOTALS** o sumCovTim **TOTALS** o sumViol **TOTALS** sum Prod Vol M**TOTALS** totQuoReqViolPct **TOTALS** o

mthReqCovTim o MONTHLY REQUIREMENT
mthReqViol o MONTHLY REQUIREMENT
mthReqVol o MONTHLY REQUIREMENT
mthReqQuoReqViolP o MONTHLY REQUIREMENT

fulfCovTimIndoFULFILLEDfulfViolIndoFULFILLEDfulfVolIndoFULFILLEDfulfQuoReqViolPctoFULFILLED

td957Rec, repeated 1 ... variable times:

factDat o DAY

prodTim 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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 253

Text Report Structure

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

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

MONTHLY: >= >= PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

FULFILLED:

SIZE CLASS: 9999999999999999

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%

XXX XXX XXX XXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 254

4.7.8 TD961 Daily Eurex EnLight LP Performance

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

Eurex EnLight RFQ responders (Liquidity Providers).

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

request responses by the Liquidity Provider.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td961</u>		
<u>rptHd</u>		
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 Resp.

T7 Relea	se 12.1							
XML Rep	ort Reference	e Manua	al					Vers. 2
							_	24.04.2024
XML Rep	ort Descripti	ons					_	Page 255
EXCHANGE MBR	ort Structure		(LEARING ME	BR			
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX	 «XXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX		 (XXXXXXXXXX		 XXXXXXXXXXXXXXXXX
PRODUCT			s to LP Day cut limit Lic			to LP Val	lid good RFQ Resp) .
XXXXXXXXXXX		99999	99999	999		99999	9999	9

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 256

4.7.9 TD962 MTD Eurex EnLight LP Performance

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

Eurex EnLight RFQ responders (Liquidity Providers).

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

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

<u>td962</u>		
<u>rptHd</u>		
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 Resp.
enlViolPct	o	MTD Violation Percent
enlFulfInd	o	MTD EnLight fulfilled

T7 Relea	se 12.1				
XML Rep	ort Reference Manual				Vers. 2
				;	24.04.2024
XML Rep	ort Descriptions				Page 257
Text Rep	ort Structure				
EXCHANGE MBR		CLEA	RING MBR		
	REPORTING PERIOD				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXXXXXX
PRODUCT	Valid RFQs total market MTD cut MTD Violation Percent MTD EnLig		d RFQs to LP MTD cut	: limit Liq Provider Valid go	ood RFQ Resp.
XXXXXXXXXXXX	99999 999.99 XXX	999.9999	99999	999.9999	99999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 258

4.7.10 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

Description This daily report displays the fulfillment of Eurex EnLight RFQs of

responders (Liquidity Providers). The report shows the product, the timestamp

of the Eurex EnLight Request, the instrument type, the Eurex EnLight complex instrument mnemonic, or, if this is not available, the single legs instrument mnemonics, and whether the Eurex EnLight RFQ was valid and

whether the Liquidity Provider has sent a valid response.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

td963

<u>rptHd</u>

exchNam m
envText m
rptCod m
rptNam m
rptPrntEffDat m
rptPrntRunDat m

td963Grp, repeated 0 ... variable times:

td963KeyGrp

membExchIdCod m EXCHANGE MBR

membExchIdNam m

td963Rec, repeated 1 ... variable times:

product o PRODUCT time18 m TIME

instrumentMnemonic o Instrument Mnemonic

instrumentType m InstType

td963instrumentLegGrp, repeated 0 ... variable times:

instrumentMnemonic o Leg Mnemonic

enlRfqVal o ENLIGHT RFQ VALIDITY

enlInstrFulfInd o ENLIGHT FULFILLMENT INDICATOR

T7 Release	12.1			
XML Report	Reference Manua	al		 Vers. 2
				24.04.2024
XML Report	Descriptions			 Page 259
Text Report	<u>Structure</u>			
EXCHANGE MBR				
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
PRODUCT	TIME	Instrument Mnemonic	InstType	
XXXXXXXXXXX XXX	 XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	
Le	g Mnemonic			
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			
ENLIGHT RFQ VALID	 DITY XXX 			

ENLIGHT FULFILLMENT INDICATOR XXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 260

4.7.11 TD964 MTD Eurex EnLight Performance

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

Eurex EnLight RFQ responders (Liquidity Providers) for each trading day of

the month.

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

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

AML Report Structure	<u>IVI/O</u>	Text Report Heading
<u>td964</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td964Grp, repeated 0 variable times:		
td964KeyGrp		
membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	o	REPORTING PERIOD
repPerToDat	o	
totTrdDays	m	Trading Days in Month
mtdDays	m	Trading Days MTD
td964Grp1, repeated 1 variable times:		
td964KeyGrp1		
product	o	PRODUCT
enlFulfInd	o	EnLight Building Block MTD fulfilled

					se 12.1	T7 Relea
Vers.				nce Manual	ort Refere	XML Rep
24.04.20						
24.04.202 Page 20				ntions	ort Descri	XMI Ren
1 480 2				ptions	ort Dosori	MIL ROP
er month per tota	Minimum valid RFQ pe market	0		RfqMkt	enlMinVld	
er month per LP	Minimum valid RFQ pe	o		RfqLp	enlMinVld	
er day per LP	Maximum valid RFQ pe	o		LimitLp	enlDayCut	
			le times:	peated 1 variabl	964Rec, rep	<u>td</u>
	Day	o			factDat	
et	Valid RFQs total market	o		RfqMkt	enlDayVld	
al market	Cumul. Valid RFQs tota	o		RfqMkt	enlMtdVld	
	Min RFQs total market	o		LimitMkt	enlMtdCut	
rket	Too few RFQs total mar	o		itMktInd	enlCutLim	
	Valid RFQs to LP	o		enlDayUnadjVldRfqLp		
ĹP	Adjust. Valid RFQs to LP			RfqLp	enlDayVld	
Qs to LP	MTD Adjust. Valid RFQs to LP				enlMtdVld	
	Min RFQs LP	O		-	enlMtdCut	
	Too few RFQs LP	0		-	enlCutLim	
	Valid Good RFQ Resp.	o		RfqResponses	-	
Resp.	MTD Valid Good RFQ I	0		RfqResponses		
	Violation Percent	o			enlViolPct	
	Resp. Rate fulfilled	O		teInd	enlRespRa	
				<u>ıre</u>	ort Structu	Text Rep
	BR	EARING MB	C			EXCHANGE MBR
	MTD	ing Days I	Days in Month Trac	RIOD Trading	REPORTING PE	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX
RFQ per month per LP	nth per total market Minimum valid H) per mon	ed Minimum valid R	ing Block MTD fulfille d RFQ per day per LP	•	PRODUCT
999	999			XXX 999		XXXXXXXXXXXX

 99999
 999.9999
 XXX
 99999

 99999
 999.9999
 XXX
 99999

MTD Valid Good RFQ Resp. Violation Percent Resp. Rate fulfilled

99999 999.99 XXX

31-12-09

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 262

4.7.12 TD965 Specialist State Change

Description This report serves as a log report for all instrument state changes of Specialists

within T7 Boerse Frankfurt. It lists all instrument state changes performed by

a Specialist. All entries are sorted by ISIN and time.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
td965
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  td965Grp, repeated 0 ... variable times:
    td965KeyGrp
       participantGrp
         participant
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    td965Grp1, repeated 1 ... variable times:
       td965KeyGrp1
         businessUnitGrp
           businessUnit
                                                           BU
                                                    m
           busUntLngName
                                                           BU Long Name
                                                    m
           businessUnitId
                                                           BU Identifier
                                                    m
       td965Grp2, repeated 1 ... variable times:
         td965KeyGrp2
           partSubGrpCod
                                                           Subgroup
                                                    m
         td965Grp3, repeated 1 ... variable times:
           td965KeyGrp3
              instTitl
```

o

Instrument

instrumentMnemonic

T7 Relea	ase 12.1					
XML Re	port Reference Manual					Vers. 2
						24.04.2024
XML Re	port Descriptions					Page 263
	instNam		o			
	wknNo		o			
	isinCod		m			
	currTypCod		m	Curr		
	td965Rec, repeated 1 va	riable times:				
	instrChgTim		m	Time		
	instState		m	State		
	membExcIdCodSubm		m	Submitter		
Text Rep	oort Structure					
Participant	Participant Long Name	BU	В	U Long Name	BU Identifie	er
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXXXXXX XXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXX	XXXXXXX 99999	- }9
Subgroup	Instrument		Cur	r Time State	e Submitter	
XXX XX	XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XXXXXXXXX XXXXXX	 XXXXXX XXX	23:59:59.99 XXXX	XXXXX	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 264

4.7.13 **TD981 Special Market Making Report**

Description This daily report contains the special quotation requirements that will be

> activated once circumstances require so. This report has no effect on any Eurex fees nor Eurex incentives granted to Market Makers or Liquidity Provider schemes. Once an according scheme is activated, it can be used by the Market Maker to demonstrate the fulfillment of Market Maker obligations

> > BasicCoverage

o

to any third party, e.g. to a Competent Authority. This report is available only for derivative markets.

Frequency Daily.

covTim

Availability Member Report.

XML Report Structure M/O Text Report Heading

td981 rptHd exchNam m envText m rptCod m rptNam m rptPrntEffDatm rptPrntRunDat m td981Grp, repeated 0 ... variable times: td981KeyGrp membExchIdCod m Exchange Member membExchIdNam m membClgIdCod Clearing Member m membClgIdNam m td981Grp1, repeated 1 ... variable times: td981KeyGrp1 product Product m expToBeQuot Expirations to be Quoted o nbrExrPrcToBeQuot Strikes to be Quoted covReq Coverage Requirement spreadClass Spread Class o sizeClass Size Class td981Rec, repeated 1 ... variable times: factDat Day 0 prodTim o ProdTime accumTim AccumulTime o reqTim Requirement o

T7 Release 12.1			_	
XML Report Reference Manual				Vers. 2
XML Report Descriptions				24.04.2024 Page 265
sumProdTim		o	Totals	
sumAccumTim		o		
sumReqTim		o		
sumCovTim		O		
mthReqCovTim			Monthly Requirement	
fulfCovTimInd		0	Fulfilled	
Text Report Structure				
Exchange Member		Clearing Mem	ber	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
Product Expirations to be Quoted Strike	s to be Quoted Cover	age Requirement	Spread Class Size Class	
XXXXXXXXXXXX 99999	99999	99999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX
Day ProdTime AccumulTime Requirement	BasicCoverage			
31-12-09 23:59:59.99 23:59:59.99 23:59:59.99				
Totals 23:59:59.99 23:59:59.99 23:59:59.99				
Monthly Requirement	23:59:59.99			
Fulfilled	XXX			

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 266

4.7.14 TD982 Special Report French Equity Options

Description This report contains special quotation requirements for French Equity

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

PROD.TIME

ACCUMULTIME

REQUIREMENT

COVERED TIME

VIOLATION

o

o

o

o

o

Block (PBB) Programs.

This report is available only for derivative markets.

Frequency Daily.

prodTim

accumTim

reqTim

covTim

violInd

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td982</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td982Grp, repeated 0 variable times:		
td982KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td982Grp1, repeated 1 variable times:		
td982KeyGrp1		
product	m	PRODUCT
packCod	m	PACKAGE
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
td982Rec, repeated 1 variable times:		
factDat	o	DAY

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 267
covTimPercent	0	COVERED TIME (in %)	
sumProdTim	0	TOTALS	
sumAccumTim	o	TOTALS	
sumReqTim	o	TOTALS	
sumCovTim	o	TOTALS	
sumViol	o	TOTALS	
sumCovTimPercent	o	TOTALS	
mthReqCovTim	o	MONTHLY REQUIREMEN	NT

m

DISCLAIMER

Text Report Structure

disclaimer

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

PRODUCT: XXXX

PACKAGE: XXXXX

MONTHLY REQUIREMENT: 9999:59:59.99

DISCLAIMER:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 268

4.7.15 **TD983 Regulatory Market Making MTD**

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

requirements according to MiFID2 / Commission Delegated Regulation(EU)

2017/578 (CDR).

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

Spread Class Regular

status for the monthly average.

This report is available only for derivative markets.

Frequency Daily.

spread Class Rmm Reg

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td983</u>		
<u>rptHdr</u>		
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 Fulfillment MTD
rmmAdmittInd	m	RMM Admitted
td983Grp1, repeated 1 variable times:		
td983KeyGrp1		
product	m	Product

T7 Release 12.1				_	
XML Report Reference Manual					Vers. 2
					24.04.2024
XML Report Descriptions					Page 269
spreadClassRmmThx	o	Sp	read Class	s during Thx	
td983Rec, repeated 1 variable times:					
factDat	o	Da	y		
noRmmInstrumentsFulfilled	o	Nu	mber of I	nstruments Ful	filled
no Rmm Mtd Days Fulfilled	o MTD Days Fufilled				
rmmMtdFulfilmentPct	o MTD Fulfillment (%)				
T					
Text Report Structure					
Exchange Member	Clearing		v 11 m 11	D 1/mp 11 1 C 0	Cm 1' p wmp
RMM Fulfillment MTD RMM Admitted	Trading	Days In	Month Tradi	ng Days MTD Half O	i Trading Days MTD
TWIN FULLIFIANT FILE TWINDLESS					
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XX	99	99	99
Product Spread Class Regular Spread Class during Thx					
XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXX					
Day Number of Instruments Fulfilled MTD Days Fufilled MTD Fulf		(%)			

99 9999.99

99999

31-12-09

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 270

4.8 TE Transactions Derivative Markets

4.8.1 TE535 Cross and Quote Requests

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

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

Reports are grouped per business unit, trader and request type (CTA for Cross Trade Announcement or RFQ for Request for Quote) and sorted per product,

instrument type, instrument ID and request time.

Note that RfQ requests automatically generated by the matching engine are

not listed on this report.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

<u>te535</u>

<u> </u>	
<u>rptHdr</u>	
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	
<u>participantGrp</u>	

participant m Participant

partLngName m Participant Long Name

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

 $\underline{businessUnitGrp}$

businessUnit m BU

busUntLngName m BU Long Name businessUnitId m BU Identifier

Vers. 2
24.04.2024
Page 271

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

Text Report Structure

Participant	Par	ticipant Long	Name	BU		BU Long	Name	BU	Identifier	Trader	Type
XXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX	XXXXXXXX >	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXX	999999	XXXXXX	XXX
Product	InstType Instrument	Instrument I	d Time	Instrument	Mnemonic B/S	Quantity	isinCod	wknNo			
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			99999 XXXXXXXXX XXXXXX XXXXXXX				 XXXXXXXXXXXXX	XXXXXXXX	X		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 272

4.8.2 TE540 Daily Order Maintenance

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

regularly entered, traded, changed or deleted during the day.

The report is split per business unit, session and trader and sorted per product,

instrument type, instrument and time.

This report is available only for derivative markets.

This report is available only in XML format.

Frequency Daily.

Availability Member Report.

```
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
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    te540Grp1, repeated 1 ... variable times:
      te540KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
                                                           BU Long Name
           busUntLngName
                                                    m
           businessUnitId
                                                           BU Identifier
                                                    m
         sessionId
                                                           (XML only)
                                                    m
       te540Grp2, repeated 1 ... variable times:
         te540KeyGrp2
                                                           (XML only)
           user
                                                    m
         te540Grp3, repeated 1 ... variable times:
```

T7 Release 12.1	
XML Report Reference Manual	
	24.04.2024
XML Report Descriptions	Page 273

te540KeyGrp3

instrumentGrp

expiryDate

product m Product
instrumentType m InstType
instrumentId m Instrument Id
instrumentMnemonic o Instrument Mn

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod wknNo o wknNo

instNam o Instrument Name

te540Rec, repeated 1 ... variable times:

time18 m (XML only) exchangeOrderId (XML only) o clientIdentifier (XML only) o investIdentifier (XML only) 0 investQualifier (XML only) o execIdentifier o (XML only) execQualifier (XML only) o liqProvActivity (XML only) o riskReduction (XML only) o regOrderEvent (XML only) o activity (XML only) m reason (XML only) m buyCod (XML only) o ordrTyp(XML only) o ordrQty(XML only) o limOrdrPrc o (XML only) stopPrice (XML only) o execQty (XML only) 0 execPrc (XML only) o triggered (XML only) o inactivated (XML only) o pendingDeletion (XML only) o persistent (XML only) o tradingRestriction (XML only) 0 entryDate (XML only) entryTime (XML only) 0 priorityDate (XML only) 0 priorityTime (XML only) 0 timeValidity (XML only) o

(XML only)

o

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	24.04.2024
XML Report Descriptions	Page 274

·		
businessUnit	0	(XML only)
busUntLngName	0	(XML only)
enteringUser	0	(XML only)
clientRef	0	(XML only)
tradingCapacity	0	(XML only)
matchInstCrossId	o	(XML only)
crossed	o	(XML only)
tradeEnrichmentRuleId	o	(XML only)
sideLiquidityInd	0	(XML only)
dmaFlg	o	(XML only)
endClientToken	o	(XML only)
mktWideMatchInstCrossIdExpDat	o	(XML only)
isMarketwideSMP	o	(XML only)
clearingData		
<u>commonClearingData</u>		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	0	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	0	Text 1
freeText2	0	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	
leg5Grp		
account	o	Leg 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 275

opnClsCod	o	
<u>leg6Grp</u>		
account	o	Leg 6
opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
<u>leg8Grp</u>		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
leg10Grp		
account	o	Leg 10
opnClsCod	o	
<u>leg11Grp</u>		
account	o	Leg 11
opnClsCod	o	
<u>leg12Grp</u>		
account	o	Leg 12
opnClsCod	o	
<u>leg13Grp</u>		
account	o	Leg 13
opnClsCod	o	
leg14Grp		
account	o	Leg 14
opnClsCod	o	
<u>leg15Grp</u>		
account	o	Leg 15
opnClsCod	o	
<u>leg16Grp</u>		
account	o	Leg 16
opnClsCod	o	
<u>leg17Grp</u>		
account	o	Leg 17
opnClsCod	o	
leg18Grp		
account	o	Leg 18
opnClsCod	o	

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 276
<u>leg19Grp</u>			
account	o	Leg 19	
opnClsCod	o		
<u>leg20Grp</u>			
account	o	Leg 20	
opnClsCod	o		

Text Report Structure

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 277

4.8.3 TE545 Daily TES Maintenance

Description For each exchange member, this report lists the T7 Entry Service (TES)

activity for simple, complex and flexible instruments.

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

trades.

The following TES trades are listed:

- Block, Block TAM and Basis Trades.
- EFPF trades with the Bond References.
- EFPI trades with the cash basket references.
- EFS trades with the swap references.
- Vola Trades with the options block trade references.

The initiating user of a TES trade can see all sides' activities but without the corresponding Clearing info which is only disclosed to the approving traders.

The listed information is split per user, product and instrument and sorted per

time.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

```
te545
  <u>rptHdr</u>
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
                                                      0
    membId
                                                      0
    membLglNam
                                                      0
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      o
    rptPrntRunDat
                                                      m
  te545Grp, repeated 0 ... variable times:
    te545KeyGrp
       participantGrp
         participant
                                                            Participant
                                                      m
         partLngName
                                                            Participant Long Name
                                                      m
    te545Grp1, repeated 1 ... variable times:
       te545KeyGrp1
```

T7 Pologo 12 1			
T7 Release 12.1 XML Report Reference Manual		_	Vers. 2
AME Report Reference Manual			VEI3. Z
		_	24.04.2024
XML Report Descriptions			Page 278
<u>businessUnitGrp</u>			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
te545Grp2, repeated 1 variable times:			
te545KeyGrp2			
user	m	User	
te545Grp3, repeated 1 variable times:			
te545KeyGrp3			
instrumentGrp			
product	m	Product	
instrumentType	m	InstType	
instrumentId	m	Instrument Id	
instrumentMnemonic	o	Instrument Mnemonic	
isinCod	o	isinCod	
wknNo	o	wknNo	
instNam	o	Instrument Name	
<u>te545Rec</u> , repeated 1 variable times:			
time18	m	Time	
tesId	m	TES ID	
tesType	m	Туре	
tesActivity	m	Act	
tesInitiatorBU	o	Initiator	
tesInitiatorUser	o	User	
isBroker	o	В	
isDisclosed	o	D	
isOnBook	o	OnBook	
skipMinLotSizeVal	o	Skip Min Lot Size Val	
tesDescription	0	Description	
execPrc	0	Price	
closTime	0	Clos Time	
entryTime	m	Entry Time	
execTime	0	Exec Time	
basketId	0	Basket ID	
eventId	0	Neg Ev ID	
anonymFlag	0	Anonymous Flag	
revInitTime	0	RevInitTime	
revReason	0	RevReason	
mktUndlyPrc	0	MarketUnderlyingPrice	
dealIdGrp, repeated 0 variable times		Market Olderly High fice	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 279

Descriptions		_
Descriptions		
dealId	o	Deal ID
onBehalfGrp, repeated 0 1 times	:	
businessUnit	0	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
legPriceGrp, repeated 0 variable	times:	
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc
legExecQty	o	Qty
extReferenceGrp, repeated 0 1 ti	mes:	
efpfReferenceGrp, repeated 0	1 times:	
isinCod	m	SecurityID
nomVal	m	Nominal
mrtyDat	o	Mtrty Date
secuShtNam	0	Security Name
couponRat	0	Coupon Rate
cshPrcConv	0	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
efpiReferenceGrp, repeated 0	1 times:	
cashBsktRefId	m	ReferenceId
nomVal	m	Nominal
settlInst	0	SI
hdgTyp	m	Hdg
currTypCod	0	Curr
efsReferenceGRp, repeated 0	1 times:	
nomVal	m	Nominal
couponFrq	0	Coupon Frq
fixedRat	O	Rate
couponVarRef	o	CpnVarRef
couponVarOfs	o	CpnVarOfs
swapCust1	o	Swap Payer
swapCust2	o	Swap Receiver
swapClearer	o	SwapClearer
strtDat	m	Start Date
1D. 4		E. 1D.4.

End Date

m

endDat

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
		_	
			24.04.2024
XML Report Descriptions			Page 280
settlDat	o	Settl Date	
settlInst	o	SI	
hdgTyp	m	Hdg	
currTypCod	o	Curr	
volaReferenceGrp, repeated 0 1 tim	ies:		
<u>OptionsContract</u>			
product	m	Product	
instrumentId	m	Instrument Id	
instrumentMnemonic	O	Instrument Mnemonic	
optTrnIdNo	m	TrnNo	
optUsedQty	O	UsedQty	
tamReferenceGrp, repeated 0 1 time	es:		
customUnderlyingPrice	m	Cust Under Prc	
<u>deltaTAMReferencedGrp</u> , repeated 0	1 ti	mes:	
delta TAM Underlying Product	o	deltaTAM Under Product	
delta TAM Underlying Instrument Id	o	deltaTAM Under Instr	
sideGrp, repeated 1 variable times:			
sideId	m	Side ID	
execQty	m	Size	
buyCod	m	B/S	
sideBU	0	Bus Unit	
sideTrader	0	Trader	
sideStatus	m	Sts	
approvalTime	0	Appr Time	
revAppTime	0	RevAppTime	
te545SideClearingInfo, repeated 0	1 time		
clientIdentifier	0	Client Identifier	
investIdentifier	O	Invest Identifier	
investQualifier	0	Invest Qualifier	
execIdentifier	0	Exec Identifier	
execQualifier	0	Exec Qualifier	
liqProvActivity	0	LiqProvActivity	
riskReduction	O	CommHedgFlg	
regOrderEvent	O	RegOrderEvent	
dmaFlg	0	DMA Flag	
opnClsCod	0	OC	
account	0	AC	
flexAcctInfo	0	Flex Account Info	
tradingCapacity	0	TC	
clearingTakeUpMember	О	Take Up Mbr	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 281

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
endClientToken	o	EndClientToken

XML Report	Reference Manual					Vers. 2
						24.04.2024
XML Report	Descriptions					Page 282
Text Report						
Part1c1pant 	Participant Long Name					
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX				
BU	BU Long Name	BU Identifier				
XXXXXXXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX 999999				
User						
XXXXXX						
	stType Instrument Id strument Name	Instrument M	nemonic	isinCod	wknNo	
	xxxxxx 999999999999999999999 x		XXXXXXXXXXXXXX	XXXX XXXXXXXXXXX	XXXXXXXXX	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time	B D OnBook S	kip Min Lot Size	Val Descr	
Time	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXX	B D OnBook S Exec Ti X X X X XXXXXXX XXXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXX 99999	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXX 99 XXXXXXXXXXXXXXXX
Time Time	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXX	B D OnBook S Exec Ti X X X X XXXXXXX XXXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXX 99999	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time Time	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXX	B D OnBook S Exec Ti X X X X XXXXXXX XXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXX 99999	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXX	B D OnBook S Exec Ti X X X X XXXXXXX XXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXX 99999	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXXX XXXXXX	B D OnBook S Exec Ti X X X X XXXXXXX XXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXX 99999	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXXX XXXXXX	B D OnBook S Exec Ti X X X X XXXXXXX XXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXX 99999	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXXX XXXXXX	B D OnBook S Exec Ti X X X X X XXXXXXX XXXXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXX	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	TES ID Type Price Clos Time Anonymous Flag RevInitTi RevReason MarketUnderlyingPrice XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Act Initiator User Entry Time me X XXX XXXXXXXX XXXXXX XXXXXXXXXX	B D OnBook S Exec Ti X X X X XXXXXXX XXXXXXX XXXXXXXXXXX	kip Min Lot Size me XXXXX XXXXXXXXXXXXX 99999 XXXXXXXXXX	Val Descr: Basket : XXXXXXXXXXX 999999999999	ID Neg Ev ID XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

T7 Release 12	.1	
XML Report Re	eference Manual	Vers. 2
		24.04.2024
XML Report De	escriptions	Page 283
Referencel	d Nominal SI Hdg Curr	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX 999,999,999.9999 XXXXX XXX XXX	
Cp	Coupon Frq Rate CpnVarRef nVarOfs Swap Payer Swap Receiver SwapClearer Start ttl Date SI Hdg Curr	: Date End Date
XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product Inst	rument Id Instrument Mnemonic TrnNo UsedQty	
XXXXXXXXXXXX 9999999	99999999999	
Cust Under Prc		
+9999.99999999		
deltaTAM Under Produ	ct deltaTAM Under Instr	
XXXXXXXXXXXXX	999999999999999999999999999999999999999	
Side ID	Size B/S Bus Unit Trader Sts Appr Time RevAppTime	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999999 xxxx xxxxxxxx xxxxxx xxx xxx	
Client Identifier	Invest Identifier	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 284

4.8.4 **TE546 Daily Basket TES Maintenance**

Description For each exchange member, this report lists the T7 Entry Service (TES)

> activity for baskets. Its content is a subset of report TE545, sorted by basket. The initiating user of a TES trade can see all sides' activities but without the corresponding clearing info which is only disclosed to the approving traders.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
te546
  <u>rptHdr</u>
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
    membId
                                                      o
    membLglNam
                                                      0
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      0
    rptPrntRunDat
                                                      m
  te546Grp, repeated 0 ... variable times:
    te546KeyGrp
       participantGrp
         participant
                                                            Participant
                                                      m
         partLngName
                                                            Participant Long Name
                                                      m
    te546Grp1, repeated 1 ... variable times:
       te546KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                            BU
                                                      m
           busUntLngName
                                                            BU Long Name
                                                      m
           businessUnitId
                                                            BU Identifier
                                                      m
       te546Grp2, repeated 1 ... variable times:
         te546KeyGrp2
           user
                                                      m
                                                            User
         te546Grp3, repeated 1 ... variable times:
           te546KeyGrp3
              basketId
                                                      m
                                                            Basket ID
```

T7 Release 12.1		-	
XML Report Reference Manual			Vers. 2
		-	24.04.2024
XML Report Descriptions		-	Page 285
		-	
		_	
basketType	m	Type	
bucket	0	Bucket	
basketProfile	0	Profile	
basketMonth	0	Mon	
basketYear	O	Year	
anonymousBasket	m	Туре	
te546Rec, repeated 1 variable time	es:		
time18	m	Time	
basketOperationType	m	Oper Type	
basketAmendmentCounter	m	AmCt	
basketActivity	m	Act	
closTime	o	Clos Time	
entryTime	m	Entry Time	
execTime	o	Exec Time	
basketPrc	o	Price	
<u>basketInitiatorGrp</u>			
basketInitiatingBU	m	Initiator	
basketInitiatingUser	m	User	
isBroker	o	В	
basketDescription	o	Description	
basketSideGrp, repeated 1 2 tim		1	
buyCod	m	B/S	
sideBU	o	Bus Unit	
sideTrader	0	Trader	
side Fradel	0	Reference Id	
sideStatus	m	Sts	
approvalTime		Appr Time	
	0 veriable t		
<u>basketComponentGrp</u> , repeated 1 effectOnBasket		A/R	
	0	A/K	
instrumentGrp		D 1 .	
product	m	Product	
instrumentType	m	InstType	
instrumentId	m	Instrument Id	
instrumentMnemonic	О	Instrument Mnemonic	
isinCod	0	isinCod	
wknNo	O	wknNo	
instNam	O	Instrument Name	
time18	m	Time	
tesId	m	TES ID	
tesType	m	Type	

T7 Releas	20 12 1			
	ort Reference Manual		-	Vers. 2
AIVIL Nope	on Neierence Mandai			VCI3. Z
			-	24.04.2024
XML Repo	ort Descriptions			Page 286
	tesActivity	m	Act	
	tesInitiatorBU	m	Initiator	
	tesInitiatorUser	m	User	
	isBroker	O	В	
	isDisclosed	o	D	
	tesDescription	O	Description	
	execPrc	O	Price	
	closTime	o	Clos Time	
	entryTime	m	Entry Time	
	execTime	o	Exec Time	
	onBehalfGrp, repeated 0 1 time	es:		
	businessUnit	o	BU Obo	
	busUntLngName	o	BU Obo Long Name	
	enteringUser	o	Trader Obo	
	te546extReferenceGrp, repeated 0	1 time	s:	
	tamReferenceGrp, repeated 0	. 1 times:		
	customUnderlyingPrice	m	Cust Under Prc	
	te546sideGrp, repeated 1 4 time	es:		
	sideId	m	Side ID	
	execQty	m	Size	
	buyCod	m	B/S	
	sideBU	o	Bus Unit	
	sideTrader	o	Trader	
	sideStatus	m	Sts	
	approvalTime	o	Appr Time	
	te546sideClearingInfo, repeated	d 0 1 tir	* *	
	clientIdentifier	o	Client Identifier	
	investIdentifier	o	Invest Identifier	
	investQualifier	0	Invest Qualifier	
	execIdentifier	0	Exec Identifier	
	execQualifier	0	Exec Qualifier	
	liqProvActivity	0	LiqProvActivity	
	regOrderEvent	0	RegOrderEvent	
	10501delL velit	J	10501doil voiit	

AC

TC

Flex Account Info

Take Up Mbr

OrgFirm

Beneficia

o

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o

o

o

o

account

flexAcctInfo

trading Capacity

ord Origin Firm

beneficiary

clearing Take Up Member

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 287

customerInstr C o Compliance Info complianceInfo o OCC originCountryCode o freeText1 Text 1 o freeText2 Text 2 o freeText3 Text 3 o

XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 288
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
User	
 XXXXXX	
Basket ID Type Bucket Profile Mon Year Type	
9999999999999999 xxx xxxxxxxxxx xxxxxxxx	
Time Oper Type AmCt Act Clos Time Entry Time Exec Time Price	
Time obet take unor uct oftos time purta time prec time titre	
Time	-
	- †
	- +
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	- †
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	- +
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	- +
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Initiator User B Description XXXXXXXXX XXXXXXX X XXXXXXXXXXXXXXXX	0
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	0

T7.D.L. 1.0	. 1	
T7 Release 12 XML Report Re	eference Manual	Vers. 2
		24.04.2024
XML Report De	escriptions	Page 289
Client Identifier	Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvAc OC AC Flex Account Info TC Take Up Mbr OrgFirm Beneficia C Complian Text 1 Text 2 Text 3	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 290

4.8.5 **TE547 TES Late Approval Report**

Description For each exchange member, this report lists the approval times of delayed

> approved trades using the T7 Entry Service (TES) for simple, complex and flexible instruments. A TES approval is delayed, when the duration between submission and approval of the TES trade is longer than a pre-defined time frame (for further information see Part 4.4 of the Conditions of Trading at

Eurex Deutschland).

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

isinCod

o

The listed information is sorted per time.

This report is available only for derivative markets.

Frequency Monthly.

isinCod

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
te547
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  te547Grp, repeated 0 ... variable times:
    te547KeyGrp
       participantGrp
         participant
                                                     m
                                                           Participant
         partLngName
                                                           Participant Long Name
                                                     m
    te547Grp1, repeated 1 ... variable times:
       te547KeyGrp1
         instrumentGrp
           product
                                                           Product
                                                     m
           instrumentType
                                                           InstType
                                                     m
           instrumentId
                                                     m
                                                           Instrument Id
           instrumentMnemonic
                                                           Instrument Mnemonic
                                                     o
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 291

wknNo wknNo o instNam Instrument Name o te547Rec, repeated 1 ... variable times: factDat BusinessDay m TES ID tesId m execPrc TradePrice o execQty TradeSideQty m closTime TESClosureTime o EntryTime entryTime m tesInitiatorBU InitBU m tesInitiatorUser InitUser m sideBU m ApprovingBU side TraderApprovingUser m approvalTime ApprovalTime m approvalDuration m Approval DurationlegPriceGrp, repeated 0 ... variable times: instrumentId Instrument Id m instrumentMnemonic Instrument Mnemonic o legexecPrc Prc m legExecQty Qty o

Text Report Structure

Participant	Part	cicipant Lo	ng Name						
XXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXX	XXXXXXX					
Product	InstType Instrument		Id	Instrumen	t Mnemonic	isinCod	wknNo		
XXXXXXXXXXXX	XXXXXXXXX 999 XXXXXXXXXXX			XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXXXXXXXXX XX	XXXXXXX		
BusinessDay				TradeSideQty ApprovalDuration		EntryTime	InitBU	InitUser	ApprovingBU
31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			999999999,9999 XXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXX	XXXXXXXX
Instrumer	nt Id	Inst	rument Mnem	nonic	Prc	Qty			
999999999999	999999999 XXXX	XXXXXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXXXXX	+999999.99999 9999	99999.9999			

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 292

4.8.6 **TE550 Open Order Detail**

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

remaining in the order book at the end of the day.

The report is split per business unit and trader and sorted per product, instrument type, instrument and order number. For each instrument, the accumulated total number of resting buy and sell orders and the corresponding

remaining quantities are given.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

```
M/O Text Report Heading
te550
  rptHdr
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     0
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  te550Grp, repeated 0 ... variable times:
    te550KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    te550Grp1, repeated 1 ... variable times:
       te550KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                     m
           busUntLngName
                                                           BU Long Name
                                                     m
                                                           BU Identifier
           businessUnitId
                                                     m
       te550Grp2, repeated 1 ... variable times:
         te550KeyGrp2
                                                     m
                                                           Trader
         te550Grp3, repeated 1 ... variable times:
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 293

te550KeyGrp3

instrumentGrp

product m Product
instrumentType m InstType
instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod wknNo o wknNo

instNam o Instrument Name

te550Rec, repeated 1 ... variable times:

exchangeOrderId m Order ID

clientIdentifier Client Identifier 0 investIdentifier Invest Identifier o investQualifier Invest Qualifier 0 execIdentifier Exec Identifier o execQualifier Exec Qualifier o liqProvActivity LiqProvActivity o

riskReduction o Commodity Hedging Flag

 $\begin{array}{cccc} buyCod & m & B/S \\ ordrTyp & m & Typ \\ ordrQty & m & Size \end{array}$

limOrdrPrcoOrderLimitstopPriceoTrgPrcexecQtyoExecQtytriggeredoTrgtradingRestrictionoRes

entryDate m Entry Date
entryTime m Entry Time
priorityDate m Priority Date
priorityTime m Priority Time

timeValidity m Exp

expiryDate o Expiry Date clientRef o ClientRef

tradingCapacity m TC
matchInstCrossId o SMP-ID
dmaFlg o DMA

endClientToken o EndClientToken

mktWideMatchInstCrossIdExpDat o Expiration Date of SMP ID

isMarketwideSMP o Marketwide SMP ID

clearingData1

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 294

commonClearingData1		
clearingTakeUpMember	0	Take Up Mbr
ordOriginFirm	0	OrgFirm
beneficiary	0	Beneficia
complianceInfo	0	Compliance Info
flexAcctInfo	0	Flex Account Info
freeText1	0	Text 1
freeText2	0	Text 2
freeText3	0	Text 3
<u>legClearingGrp</u>		
leg1Grp		
account	o	Leg 1
opnClsCod	0	8-
leg2Grp		
account	o	Leg 2
opnClsCod	o	8
leg3Grp		
account	o	Leg 3
opnClsCod	o	-
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
leg5Grp		
account	o	Leg 5
opnClsCod	o	
<u>leg6Grp</u>		
account	o	Leg 6
opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
leg8Grp		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
leg10Grp		
account	o	Leg 10
opnClsCod	o	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 295

<u>leg11Grp</u>		
	0	L og 11
account	0	Leg 11
opnClsCod	0	
leg12Grp		I 12
account	0	Leg 12
opnClsCod	0	
<u>leg13Grp</u>		Ī 12
account	0	Leg 13
opnClsCod	0	
<u>leg14Grp</u>		T 14
account	0	Leg 14
opnClsCod	О	
<u>leg15Grp</u>		
account	O	Leg 15
opnClsCod	O	
<u>leg16Grp</u>		
account	O	Leg 16
opnClsCod	O	
<u>leg17Grp</u>		
account	O	Leg 17
opnClsCod	o	
<u>leg18Grp</u>		
account	o	Leg 18
opnClsCod	o	
<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	
leg20Grp		
account	o	Leg 20
opnClsCod	o	
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume

XML Rep	port Reference Manual			
				24.04
XML Rep	port Descriptions			Pag
Text Ren	oort Structure			
-	Participant Long Name	BU	BU Long Name	BU Identifier Trader
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXX XXXXXXXX XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX 999999 XXXXXX
Product	InstType Instrument Id Instrument Name	Instrument Mnemonic	isinCod	wknNo
XXXXXXXXXXXX	X XXXXXXXX 9999999999999999999 XXXXX		XXXXXXXXXX XXXXXXXXXXXX	XXXXXXXX
Order	Commodity Hedging Flag B/S Entry Time Priorit EndClientToken Expir	S Typ Size ty Date Priority Time ration Date of SMP ID Marke	OrderLimit TrgPr Exp Expiry Date ClientR etwide SMP ID Take Up Mb	r Exec Qualifier LiqProvinc ExecQty Trg Res ExecQty Trg Res Exec TC SMP-Interpretation of the control of the co
Order	Commodity Hedging Flag B/S Entry Time Priorit EndClientToken Expir Compliance Info Flex	S Typ Size ty Date Priority Time ration Date of SMP ID Marke Account Info	OrderLimit TrgPr Exp Expiry Date ClientR etwide SMP ID Take Up Mb Text 1 Text 2	rc ExecQty Trg Res En Ref TC SMP-II or OrgFirm Beneficia
	Commodity Hedging Flag B/S Entry Time Priorit EndClientToken Expir Compliance Info Flex Leg 1 Leg 2 Leg 3 Leg 4 Le Leg 18 Leg 19 Leg 20 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	S Typ Size ty Date Priority Time ration Date of SMP ID Marke Account Info eg 5 Leg 6 Leg 7 Leg 8 Leg XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	OrderLimit TrgPr Exp Expiry Date ClientR etwide SMP ID Take Up Mb Text 1 Text 2 9 Leg 10 Leg 11 Leg 12 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	rc ExecQty Trg Res En Ref TC SMP-II br OrgFirm Beneficia Text 3 Leg 13 Leg 14 Leg 15 Leg 11 XXXX XXXXX 9+ 99999999999999999999999
	Commodity Hedging Flag B/S Entry Time Priorit EndClientToken Expir Compliance Info Flex Leg 1 Leg 2 Leg 3 Leg 4 Le Leg 18 Leg 19 Leg 20 XXXXXXXXX XXXXXXXXXXXXXXXXX XXXXX XXXXX XXXXX XXXXXX	S Typ Size ty Date Priority Time ration Date of SMP ID Marke Account Info eg 5 Leg 6 Leg 7 Leg 8 Leg XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	OrderLimit TrgPr Exp Expiry Date ClientR etwide SMP ID Take Up Mb Text 1 Text 2 9 Leg 10 Leg 11 Leg 12 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	rc ExecQty Trg Res En Ref TC SMP-II br OrgFirm Beneficia Text 3 Leg 13 Leg 14 Leg 15 Leg 14 XXXX XXXXXX XXXXX XXXXX XXXXXXXXXX
XXXXXXXXXXXX	Commodity Hedging Flag B/S Entry Time Priorit EndClientToken Expir Compliance Info Flex Leg 1 Leg 2 Leg 3 Leg 4 Le Leg 18 Leg 19 Leg 20 XXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXX XXXXX XXXXX XXXXX XXXXXX	S Typ Size ty Date Priority Time ration Date of SMP ID Marke Account Info eg 5 Leg 6 Leg 7 Leg 8 Leg XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	OrderLimit TrgPr Exp Expiry Date ClientR etwide SMP ID Take Up Mb Text 1 Text 2 9 Leg 10 Leg 11 Leg 12 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	rc ExecQty Trg Res En Ref TC SMP-II br OrgFirm Beneficia Text 3 Leg 13 Leg 14 Leg 15 Leg 11 XXXX XXXXX X 9+ 999999999,9999 XXX XXX XXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Commodity Hedging Flag B/S Entry Time Priorit EndClientToken Expir Compliance Info Flex Leg 1 Leg 2 Leg 3 Leg 4 Le Leg 18 Leg 19 Leg 20 XXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXXX XXXXX XXXXXX	S Typ Size ty Date Priority Time ration Date of SMP ID Marke Account Info eg 5 Leg 6 Leg 7 Leg 8 Leg XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	OrderLimit TrgPr Exp Expiry Date ClientR etwide SMP ID Take Up Mb Text 1 Text 2 9 Leg 10 Leg 11 Leg 12 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	rc ExecQty Trg Res En Ref TC SMP-II br OrgFirm Beneficia Text 3 Leg 13 Leg 14 Leg 15 Leg 14 Leg 13 Leg 14 Leg 15 Leg 14 Leg 13 Leg 14 Leg 15 Leg 16 Leg 14 Leg 15 Leg 16 Leg 15 Leg 16 Leg 15 Leg 16 Leg 16 Leg 16 Leg 16 Leg 16 Leg 17 Leg 16 Leg 17 Leg 16 Leg 17 Leg 17 Leg 16 Leg 17 Leg

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 297

4.8.7 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 Member Report.

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 298

emonic
ne
r
r
ſ
y
co co
nfo

originCountryCode o OCC

flexAcctInfo o Flex Account Info
freeText1 o Text 1
freeText2 o Text 2
freeText3 o Text 3

legClearingGrp
leg1Grp

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 299
account	o	Leg 1	
opnClsCod	0		
<u>leg2Grp</u>			
account	o	Leg 2	
opnClsCod	o		
<u>leg3Grp</u>			
account	0	Leg 3	
opnClsCod	0	_	
<u>leg4Grp</u>			
account	o	Leg 4	
opnClsCod	o	C	
<u>leg5Grp</u>			
account	o	Leg 5	
opnClsCod	o	S	
<u>leg6Grp</u>			
account	o	Leg 6	
opnClsCod	0	8 *	
<u>leg7Grp</u>			
account	o	Leg 7	
opnClsCod	0	238 /	
<u>leg8Grp</u>	· ·		
account	0	Leg 8	
opnClsCod	0	Leg o	
leg9Grp	O		
account	0	Leg 9	
opnClsCod	0	Leg 9	
	0		
<u>leg10Grp</u>		L ac 10	
account	0	Leg 10	
opnClsCod	0		
<u>leg11Grp</u>		I ag 11	
account	0	Leg 11	
opnClsCod	0		
<u>leg12Grp</u>			
account	o	Leg 12	
opnClsCod	0		
<u>leg13Grp</u>			

Leg 13

Leg 14

o

o

o

account

<u>leg14Grp</u>

account

opnClsCod

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 300

opnClsCod	0	
leg15Grp	O	
account	o	Leg 15
opnClsCod	0	Log 13
leg16Grp	Ü	
account	o	Leg 16
opnClsCod	0	205 10
leg17Grp	Ü	
account	o	Leg 17
opnClsCod	0	205 17
leg18Grp	Ü	
account	o	Leg 18
opnClsCod	0	205 10
leg19Grp	Ü	
account	o	Leg 19
opnClsCod	0	Log 19
leg20Grp	Ü	
account	0	Leg 20
opnClsCod	0	205 20
oBOGrp, repeated 0 1 times:	Ü	
businessUnit	0	BU
busUntLngName	0	BU Long Name
enteringUser	0	Trader Obo
regOrderEvent	0	Reg Order Event
reason	0	Reas
bilateralTradingIndicationGrp, repea		. 1 times:
bilateralRelation	0	Bilateral Relation
arrangementId	0	Arrangement ID
counterpartyBrokerBU	0	CtptyBrokerBU
counterpartyBrokerUser	0	CtptyBrokerUser
agreedTradingGrp		- T -7
agreedClientSide	m	Agreed Side
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty
annnouncementGrp		8 (-)
publishSide	m	PubSide
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
matchEventGrp, repeated 0 1 time		₹-J
matchEvent	0	Match Event

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 301

marketDataGrp, repeated 0 ... 1 times:

bidPrc o BidPrc askPrc o AskPrc

matchStepGrp, repeated 0 ... variable times:

matchStep MatchStep incoming Order IndicatorIncOrdInd o openQuantity OpenQty o execQty ExecQty o execPrc ExecPrc sumStepTotExecQty StepExecQty o

XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 302
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
xxxxxxxx xxxxxxxxxxxxxxxxxxxxxxxxxxxxx	
User Session	
Product InstType Instrument Id Instrument Mnemonic isinCod wk Instrument Name	nNo
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX
TradInd ID Time Act Laterality	
 9999999999999999999999999999999	
Trade Side ID	
 999999999999999999999	. Onalifier TigProvActivity TC
99999999999999999999999999999999	
99999999999999999999999999999999999999	Text 2 Text 3 Leg 15 Leg 16 Leg 17 Leg 18
99999999999999999999999999999999999999	Text 2 Text 3 Leg 15 Leg 16 Leg 17 Leg 18
Broker Role B/S Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec XXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX	Text 2 Text 3 Leg 15 Leg 16 Leg 17 Leg 18
Broker Role B/S Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec XXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXX	Text 2 Text 3 Leg 15 Leg 16 Leg 17 Leg 18
Broker Role B/S Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec XXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXX	Text 2 Text 3 Leg 15 Leg 16 Leg 17 Leg 18
Broker Role B/S Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec XXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXX	Text 2 Text 3 Leg 15 Leg 16 Leg 17 Leg 18

7 Relea	ase 12.1			
KML Rej	oort Reference M	anual		
XML Re _l	oort Descriptions			
Х	99999999999999	99999 XXXXX	XXX	XXXXXX
Agreed Side	Agreed Prc Agreed	Qty PubSide	e PubPrc	PubQty
Х	999999.99999+ 99999999	 9.9999 X	Х	Х
Match Event	BidPrc AskPr	C		
9999999999	999999.99999+ 999999.9	9999+		

StepExecQty

MatchStep IncOrdInd OpenQty ExecQty ExecPrc

999999999.9999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 304

4.8.8 TE595 Cross and Pre-arranged Trades

Description This report lists for each market participant all cross and pre-arranged requests

entered and deleted during the day.

This report is grouped per business unit and trader, and sorted by product,

instrument type, instrument.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
te595
  rptHdr
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
    membId
                                                    o
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  te595Grp, repeated 0 ... variable times:
    te595KeyGrp
      participantGrp
         participant
                                                          Participant
                                                    m
         partLngName
                                                          Participant Long Name
                                                    m
    te595Grp1, repeated 1 ... variable times:
      te595KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                    m
                                                          BU
           busUntLngName
                                                          BU Long Name
                                                    m
                                                          BU Identifier
           businessUnitId
                                                    m
      te595Grp2, repeated 1 ... variable times:
         te595KeyGrp2
           user
                                                          User
                                                    m
                                                          Session
           sessionId
                                                    m
```

te595Grp3, repeated 1 ... variable times:

te595KeyGrp3

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 305

ort Descriptions		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te595Rec, repeated 1 variable times:		
crossSideId	o	Cross Side ID
time18	m	Time
crossSideActivity	m	Activity
regOrderEvent	o	Reg Order Event
reason	o	Reas
crossSideStatus	o	Status
lateralityIndicator	o	Laterality
crossPrioritySide	o	Prio B/S
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
crossRestriction	o	Cross Res
matchInstCrossId	o	(XML only)
riskReduction	o	(XML only)
dmaFlg	o	(XML only)
oBOGrp, repeated 0 1 times:		
businessUnit	o	BU
busUntLngName	O	BU Long Name
enteringUser	O	Trader Obo
$\underline{crossBilateralTradingGrp}, \ repeated \ 0 \ \dots$	1 times	:
arrangementId	o	Arrangement ID
counterpartyBU	O	CtptyBU
counterpartyUser	o	CtptyUser
<u>crossAgreedTradingGrp</u>		
agreedPrice	m	Agreed Prc
10		1.04

Agreed Qty

m

 $agreed \\ Quantity$

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 306

<u>crossAnnnouncementGrp</u>		
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
clearingData	111	TuoQty
commonClearingData		
clearingTakeUpMember	0	Take Up Mbr
ordOriginFirm	0	OrgFirm
beneficiary	0	Beneficia
customerInstr	0	C
complianceInfo	0	Compliance Info
originCountryCode	0	OCC
flexAcctInfo	0	Flex Account Info
freeText1	0	Text 1
freeText2	_	Text 2
freeText3	0	Text 3
	O	Text 5
legClearingGrp		
leg1Grp	0	Lag 1
account	0	Leg 1
opnClsCod	O	
leg2Grp	0	Lag 2
account	0	Leg 2
opnClsCod	O	
leg3Grp		I ag 2
account	0	Leg 3
opnClsCod	O	
<u>leg4Grp</u>		I 4
account	0	Leg 4
opnClsCod	O	
<u>leg5Grp</u>		T 5
account	0	Leg 5
opnClsCod	О	
<u>leg6Grp</u>		T (
account	О	Leg 6
opnClsCod	О	
<u>leg7Grp</u>		
account	O	Leg 7
opnClsCod	O	
<u>leg8Grp</u>		_
account	O	Leg 8
opnClsCod	O	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 307

<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	0	Leg
leg10Grp	O	
account	o	Leg 10
opnClsCod	0	Leg 10
leg11Grp	Ü	
account	o	Leg 11
opnClsCod	0	208 11
leg12Grp	Ü	
account	o	Leg 12
opnClsCod	0	20812
leg13Grp		
account	o	Leg 13
opnClsCod	0	8 -
leg14Grp		
account	o	Leg 14
opnClsCod	0	C
leg15Grp		
account	o	Leg 15
opnClsCod	o	
leg16Grp		
account	o	Leg 16
opnClsCod	o	
leg17Grp		
account	o	Leg 17
opnClsCod	o	
<u>leg18Grp</u>		
account	o	Leg 18
opnClsCod	o	
<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	
leg20Grp		
account	o	Leg 20
opnClsCod	o	

T7 Dalacce 10 1	
T7 Release 12.1 XML Report Reference Manual	Vers. 2
XML Report Descriptions	24.04.2024 Page 308
AME Report Descriptions	1 agc 300
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User Session	
XXXXXX 999999999	
Product InstType Instrument Id Instrument Mnemonic isinCod wknl Instrument Name	No
XXXXXXXXXXX XXXXXXXX 99999999999999999	XXXX
Cross Side ID Time Activity Reg Order Event Reas Status Laterality Client Identifier Invest Identifier Invest Qualifier Exec Identifier I TC Cross Res	
99999999999999999999999999999999999999	
BU BU Long Name Trader Obo	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Arrangement ID CtptyBU CtptyUser	
999999999999999 xxxxxxx xxxxxx xxxxxx	
Agreed Prc Agreed Qty PubPrc PubQty	
999999.99999+ 999999999 x x	
Take Up Mbr OrgFirm Beneficia C Compliance Info OCC Flex Account Info Text 1 Leg 1 Leg 2 Leg 3 Leg 4 Leg 5 Leg 6 Leg 7 Leg 8 Leg 9 Leg 10 Leg 11 Leg 12 Leg 13 Leg 14 1 Leg 19 Leg 20	
XXXXX XXXXXXXXXXXX X XXXXXXXXXXXXXXXXX	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 309

4.8.9 TE600 Eurex EnLight Maintenance

Description

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

For the requester following details are present:

- All the details of the Negotiation Event.
- Quotes sent by all the respondents to the Eurex EnLight.
- All the Deals generated on Eurex EnLight including the Top of Book information.

For the respondent following details are present:

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

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

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

```
te600
  rptHdr
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
                                                      o
    membId
                                                      0
    membLglNam\\
                                                      o
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      o
    rptPrntRunDat
                                                      m
  te600Grp, repeated 0 ... variable times:
    te600KeyGrp
       participantGrp
         participant
                                                            Participant
                                                      m
         partLngName
                                                      m
                                                            Participant Long Name
    te600Grp1, repeated 1 ... variable times:
      te600KeyGrp1
         <u>businessUnitGrp</u>
```

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 310
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te600Grp2, repeated 1 variable times:		
te600KeyGrp2		
user	m	User
te600Grp3, repeated 1 variable times:		
te600KeyGrp3		
product	m	Product
<u>te600Grp4</u> , repeated 1 variable times <u>te600KeyGrp4</u>	:	
eventId	m	Negotiation Event ID
workFlowTyp	m	WorkFlowTyp
anonymFlag	o	Anonymous Flag
aggTrades	0	AllowAggregation
<u>te600Rec</u> , repeated 1 variable time	es:	
time18	m	Time
eventActivity	m	Act
eventGrp, repeated 0 variable tin	mes:	
eventStatus	o	Status
eventReportId	0	Negotiation Event Report ID
eventStartTime	0	Negotiation Event Start Time
eventExpiryTime	o	Negotiation Event Expiry Time
timeToTransfer	o	Time to Transfer
requesterGrp, repeated 0 1 tin	nes:	
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	0	InstType
instrumentSubType	o	SubType
numberOfLegs	o	Number of Legs
instrumentLegGrp, repeated 0	. variable	times:
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
underlyingLegPriceGrp, repeate	ed 0 var	riable times:
product	o	Und Prod

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 311

		24.04.202
scriptions		Page 31
instrumentId	0	Und Leg ID
instrumentMnemonic	0	Und Leg Mnemonic
buyCod	0	B/S
ratio	0	Ratio
eventType	0	Туре
eventSide	0	Negotiation Event Side
eventOpenQty	0	Negotiation Event Open Quantity
eventTotalDealQty	0	Negotiation Event Total Deal Quantity
eventOverallQty	0	Negotiation Event Overall Quantity
refPrc	0	Reference Price
underlyingDelta	0	Underlying Delta
lastNegotiatedPrc	0	Last Negotiated Price
lastNegotiatedQty	0	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	0	Side Fixed
qtyFixed	o	Quantity Fixed
regOrderEvent	o	RegOrderEvent
respondentVisibilityGrp, repeated 0	vari	able times:
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price
showLastNegotiatedPrc	o	Show Last Negotiated Price
show Last Negotiated PrcQty	o	Show Last Negotiated Qty
show Buy Side User Info	o	Show Buy Side User Information
showChargeId	o	Show Charge ID
show Last Deal On Closure	o	Show Last Deal Infor on Closure
anonymousUserId	o	Anonymous User ID
eventFreeText	o	Event Free Text
buySideUserInfo	o	Buy Side User Info
chargeId	o	Charge ID
quoteGrp, repeated 0 variable times	s:	
quoteId	m	Quote ID
pullInTime	o	PullInTime

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 312

respondentGrp, repeated 1 varia			
respondentOwnerBU respondentOwnerUser	0	BU Respondent	
•	0	User Respondent	
respondentEnteringUser	0	Entering User	
anonymousUserId	0	Anonymous User ID	
quoteFreeText1	0	Quote Free Text1	
underlyingDelta	0	Underlying Delta	
underlyingPrice	0	Underlying Price	
basisBid	O	Basis Bid Price	
basisAsk	O	Basis Ask Price	
quoteSideGrp, repeated 0 2 tim	es:		
buyCod	O	B/S	
prc	o	Price	
qty	O	Quantity	
sideClearingInfo, repeated 0 1 to	times:		
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	
dmaFlg	o	DMA Flag	
opnClsCod	o	OC	
account	o	AC	
flexAcctInfo	o	Flex Account Info	
tradingCapacity	o	TC	
clearingTakeUpMember	o	Take Up Mbr	
ordOriginFirm	o	OrgFirm	
beneficiary	o	Beneficia	
customerInstr	o	С	
complianceInfo	0	Compliance Info	
originCountryCode	0	OCC	
freeText1	0	Text 1	
freeText2	0	Text 2	
freeText3	0	Text 3	
endClientToken		EndClientToken	
	0	Endenent loken	
dealGrp, repeated 0 variable times		Deal ID	
dealId	m	Deal ID	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 313

criptions		
dealReportId	0	Deal Report ID
dealStatus	m	Deal Status
dealCancelStatus	0	Deal Cancel Status
isDisclosed	0	Dear curreer status
respondentDealGrp, repeated 1		_
respondentOwnerBU	0	BU Respondent
respondentOwnerUser	0	User Respondent
respondentEnteringUser	0	Entering User
anonymousUserId	0	Anonymous User ID
dealQuoteId	0	Quote ID
dealQuoteQty	0	QuoteQuantity
requesterGrp, repeated 0 1 time		QuoteQuantity
requesterOwnerBU	0	Event Owning BU
requesterOwnerUser	0	Event Owning User
requesterEnteringUser	0	Entering User
dealTime	0	Deal Creation Time
dealUpdateTime	0	Deal Update Time
dealPrc	0	Price
dealQty	0	Quantity
optionQty	0	Option Quantity
newOptionPrc	0	New Option Price
newFuturePrc	0	New Future Price
futureQty	0	New Future Quantity
underlyingEffectiveDelta	0	Underlying Effective Delta
underlyingQty	0	Underlying Quantity
underlyingDelta	0	Underlying Delta
underlyingPrice	0	Underlying Price
underlyingPriceBoundary	0	Underlying Price Boundary
newRefPrc	0	New Reference Price
validityTime	0	Validity Time
requesterSide	0	Requester Side
respondentSide	0	Respondent Side
dealFreeText1	0	Deal Free Text1
sideClearingInfo, repeated 0 1	times:	
clientIdentifier	0	Client Identifier
investIdentifier	0	Invest Identifier
investQualifier	0	Invest Qualifier
execIdentifier	0	Exec Identifier
execQualifier	0	Exec Qualifier
liqProvActivity	0	LiqProvActivity

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 314

riskReduction	0	CommHedgFlg	
regOrderEvent	o	RegOrderEvent	
dmaFlg	o	DMA Flag	
opnClsCod	o	OC	
account	o	AC	
flexAcctInfo	o	Flex Account Info	
tradingCapacity	o	TC	
clearingTakeUpMember	o	Take Up Mbr	
ordOriginFirm	o	OrgFirm	
beneficiary	o	Beneficia	
customerInstr	o	C	
complianceInfo	o	Compliance Info	
originCountryCode	o	OCC	
freeText1	o	Text 1	
freeText2	o	Text 2	
freeText3	o	Text 3	
endClientToken	o	EndClientToken	
ppOfBookGrp, repeated 0 1 times:			

<u>top</u>

bBOGrp, repeated 0 ... variable times:

bboType BBO Type bidPrc Bid Price o bidQty o Bid Quantity offerPrc Offer Price o offerQty Offer Quantity o

numberOfLegs Legs

instrumentLegPriceGrp, repeated 0 ... variable times:

instrument Idm Leg ID instrumentMnemonic Leg Mnemonic o bidPrc **Bid Price** o bidQty Bid Quantity o offerPrc Offer Price o Offer Quantity offerQty o

 T7 Release 12.1	
KML Report Reference Manual	Vers. 2
	24.04.202
KML Report Descriptions	Page 31
<u> Fext Report Structure</u>	
Participant Participant Long Name	
BU BU Long Name BU Identifier	
User	
 XXXXX	
Product	
 XXXXXXXXXXX	
egotiation Event ID WorkFlowTyp Anonymous Flag AllowAggregation	
XXXXXXXXXXXXXXXXXX X XXXXX XXXXX	
Time Act	
XXXXXXXXXXXXXXXX XXXXXXXX	
tatus Negotiation Event Report ID Negotiation Event Start Time Ne Event Owning User Entering User Instrument ID Instr Number of Legs	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Leg ID Leg Mnemonic B/S	Ratio
9999999999999999	9999
Und Prod Und Leg ID Und Leg Mnemonic	B/S Ratio
XXXXXXXXXXX 9999999999999999999999	
ype Negotiation Event Side Negotiation Event Open Quantity Negoti Reference Price Underlying Delta Last Negotiated Price Last Show Number of Respondents	
X XXXX 99999999,9999 999999,9999+ 999,9999+ 999999,9999+ X	

T7 Releas	se 12.1 ort Reference Manual	Vers. 2
		24.04.2024
XML Repo	ort Descriptions	Page 316
Bid Price	Offer Price Requote Side Fixed Quantity Fixed RegOrderEvent	
999999,99999+	99999.9999+ X X X XXXX	
BU Respondent	User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Show Buy Side User Information Show Charge ID Show Last Deal Infor on Closure Anonymous User II	-
XXXXXXXX	XXXXXXX X X X X X X X X X X X X X X X	X 9
	Event Free Text	
XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
	Buy Side User Info	
XXXXXXXXXXXXX		
	Charge ID	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
Quote I	D PullInTime	
XXXXXXXXXXXXX		
BU Respondent	User Respondent Entering User Anonymous User ID	
	Quote Free Text1	
XXXXXXXXXXXXX	 xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Underlying De	lta Underlying Price Basis Bid Price Basis Ask Price	
	e Quantity	
	9999+ 99999999,9999	
	ifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFirm Ber Compliance Info OCC Text 1 Text 2 Text 3 EndClientToken	
XXXXXXXXXXXXXXXX	XXXXXXX XXXXXXXXXXXXXXXX	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 317
Deal Details	
Deal ID Deal Report ID Deal Status Deal Cancel Status D	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU Respondent User Respondent Entering User Anonymous User ID Quote ID QuoteQuantity	
XXXXXXXXX XXXXXXX XXXXXXX 999999 XXXXXXX	
Event Owning BU Event Owning User Entering User Deal Creation Time Deal Update Time Price Qu New Option Price New Future Price New Future Quantity Underlying Effective Delta Underly Underlying Delta Underlying Price Underlying Price Boundary New Reference Price Validity Respondent Side	ying Quantity
XXXXXXXX XXXXXX XXXXXXX XXXXXXXXXXXXXX	99999999,9999
Deal Free Text1	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvAct RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr OrgFir Compliance Info OCC Text 1 Text 2 Text 3 EndClientToken	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXXXXXXX X
TOP OF BOOK DETAILS	
BBO Type Bid Price Bid Quantity Offer Price Offer Quantity	
XXXXXXXXXXXX 999999.9999+ 99999999.9999 999999.9999+ 99999999	
Legs	
 99	
Leg ID Leg Mnemonic Bid Price Bid Quantity Offer Price	Offer Quantity
99999999999999999999999999999999	9999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 318

4.8.10 TE610 Eurex EnLight Best Execution Summary

Description This report presents the necessary data captured at the point of each deal

struck in order to assist users in proof of BestEx to clients.

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

Events.

The listed information is split per user, product. This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

```
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
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    te610Grp1, repeated 1 ... variable times:
      te610KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                           BU
                                                    m
                                                           BU Long Name
           busUntLngName
                                                    m
           businessUnitId
                                                           BU Identifier
                                                    m
      te610Grp2, repeated 1 ... variable times:
         te610KeyGrp2
                                                           Trader
           user
                                                    m
         te610Grp3, repeated 1 ... variable times:
           te610KeyGrp3
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 319

product	m	Product
<u>te610Grp4</u> , repeated 1 variable times:		
te610KeyGrp4		
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 Status
dealCancelStatus	o	Deal Cancel Status
isDisclosed	o	D
eventId	m	Negotiation Event ID
workFlowTyp	m	WorkFlowTyp
anonymFlag	o	Anonymous Flag
aggTrades	o	AllowAggregation
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
respondentDealGrp, repeated 0 varia	able tin	nes:
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
dealQuoteId	o	Quote ID
dealQuoteQty	o	QuoteQuantity
respondentsQuoting	o	Respondents Quoting
requesterGrp, repeated 0 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
eventType	o	Negotiation Event Type
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
dealFreeText1	o	Deal Free Text1
sideClearingInfo, repeated 0 1 times	:	
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 320
XML Report Descriptions	Pag

execIdentifier	0	Exec Identifier
execQualifier	0	Exec Qualifier
liqProvActivity	_	LiqProvActivity
riskReduction	0	-
	0	CommHedgFlg RegOrderEvent
regOrderEvent	0	
dmaFlg	0	DMA Flag OC
opnClsCod	0	
account	0	AC
flexAcctInfo	0	Flex Account Info
tradingCapacity	0	TC TILLIAN
clearingTakeUpMember	0	Take Up Mbr
ordOriginFirm	0	OrgFirm
beneficiary	0	Beneficia
customerInstr	O	C
complianceInfo	0	Compliance Info
originCountryCode	O	OCC
freeText1	0	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
endClientToken	0	EndClientToken
timeToTransfer	0	Time to Transfer
$\underline{bBOGrp},$ repeated $0\dots$ variable times:		
bboType	o	BBO Type
bidPre	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	0	Offer Quantity
numberOfLegs	o	Number of Legs
te610InstrumentLegGrp, repeated 0	variabl	e times:
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	0	B/S
ratio	o	Ratio
iBBOGrp, repeated 0 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	0	Offer Price
offerQty	o	Offer Quantity
te610UnderlyingLegGrp, repeated 0 1 times:		
product	o	Und Prod
-		

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 321

instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
iBBOGrp, repeated 0 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
refPrc	o	Reference Price
underlyingDelta	o	Underlying Delta
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
newFuturePrc	o	New Future Price
futureQty	o	New Future Quantity
underlyingPrice	o	Underlying Price
underlyingPriceBoundary	o	Underlying Price Boundary
newRefPrc	o	New Reference Price
eventOpenQty	o	Negotiation Event Open Quantity

respondentQuoteGrp, repeated 0 ... 50 times:

respondentGrp, repeated 0 ... variable times:

respondentOwnerBU	o	BU Respondent							
respondentOwnerUser	o	User Respondent							
respondentEnteringUser	o	Entering User							
anonymousUserId	o	Anonymous User ID							
showQty	o	Show Quantity							
showSide	o	Show Side							
updateTime	o	Update Time							
quoteId	m	Quote ID							
underlyingDelta	o	Underlying Delta							
underlyingPrice	o	Underlying Price							
quoteSideGrp, repeated 0 2 times:									
buyCod	o	B/S							
prc	o	Price							
qty	o	Quantity							

7 Release 12.1	 -
ML Report Reference Manual	Vers. 2
	24.04.2024
ML Report Descriptions	Page 322
Text Report Structure	
articipant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
rader	
 XXXXX	
Product	
 XXXXXXXXXXXX	
Deal ID	
XXXXXXXXXXXXXXXXXX	
Item Deal Creation Time Deal Update Time Deal Status Deal Cancel Status D Negotiation Event ID Nation AllowAggregation	
99999	X XXXXX
U Respondent User Respondent Entering User Anonymous User ID Quote ID QuoteQuantity	
XXXXXXXX XXXXXXX XXXXXXX 999999 XXXXXXXX	
espondents Quoting	
99999	
vent Owning BU Event Owning User Entering User	
XXXXXXXX XXXXXX XXXXXX	
egotiation Event Type Negotiation Event Side Price Quantity	
X XXXX 999999.99999 999999.9999	
Deal Free Text1	
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqPo RegOrderEvent DMA Flag OC AC Flex Account Info TC Take Up Mbr (

XML Report	Referenc	ce Manual								Vers.
XML Report	Descript	ions								24.04.202 Page 32
	Complia	ance Info 0	CC Text 1	Text 2		Text 3	EndClientTok	en Ti	me to	Transfer
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XX XXXX	XXXXXXXXXXXX	XXXXXXX		XX XXXXX	X XXXXXXXX XX	XXXXXX	
ВВО Туре В	id Price	Bid Quantity	Offer Price	e Offer Qua	ntity					
 xxxxxxxxxxxx 999	999.99999+ 9	999999999999999999999999999999999999999	99999.99999)+ 999999999	.9999					
Number of Legs										
99										
Leg ID		Leg Mnemo	nic	B/S	Ratio	BidPrc	BidQty	Offer	Price	Offer Quantity
 9999999999999999999	 999 XXXXXXX	 XXXXXXXXXXXXXXXXX	XXXXXXXXXXX	 XXXXXXX XXXX	9999	999999.9999	 9+ 999999999.9	 999 999999.	 99999+	999999999.9999
Und Prod										
XXXXXXXXXXX										
Und Leg ID		Und Leg Mne	monic	B/S	Ratio	BidPrc	BidQty	Offer	Price	Offer Quantity
999999999999999999999999999999999	999 XXXXXXXX	 XXXXXXXXXXXXXXXXX	XXXXXXXXXXX	XXXXXXX XXXX	9999	999999.9999	 9+ 999999999.9	999 999999.	 99999+	999999999.9999
Reference Price U	nderlying De	elta Underlying	Effective I	Oelta Underl	ying Qu	antity Opti	on Quantity			
999999.99999+	999.99	 999+	999.9	 1999+ 9	9999999	9.9999 999	999999.9999			
New Option Price		Price New Future n Event Open Qua		Inderlying P	rice Un	derlying Pr	ice Boundary N	ew Referenc	e Pric	е
999999.99999+	999999.99	9999+ 99999 999999999999999999999999999		999999.99	999+		999999.99999	999999	.99999	+
BU Respondent Use		Entering User								
XXXXXXXX										
Show Quantity Sho	w Side Up	odate Time	Quote	ID						
Х	X XXXXX	XXXXXXXXXXXX X	XXXXXXXXXXX	XXXXXXXX						
Underlying Delta	Underlying H	Price								
999.9999+	999999.99	9999+								

Vers. 2
24.04.2024
Page 324

XXXX 999999.99999+ 999999999.9999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 325

4.8.11 **TE810 T7 Daily Trade Confirmation**

Description This report contains all T7 on-exchange and TES trades executed for a market

participant during a trading day. Identified by their T7 deal item, trades are arranged by market participant, trader, product, simple instrument and

clearing account. The trades are sorted by execution time.

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

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

This report is based on trade information directly obtained from T7. For variance futures and total return futures it contains both trading and clearing

notations.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

te810 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDatm rptPrntEffTim 0 rptPrntRunDatm te810Grp, repeated 0 ... variable times: te810KeyGrp participantGrp participant Participant m partLngName m

Participant Long Name

te810Grp1, repeated 1 ... variable times:

te810KeyGrp1

businessUnitGrp

businessUnit m BU

busUntLngName BU Long Name m businessUnitId BU Identifier m

te810Grp2, repeated 1 ... variable times:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 326

```
te810KeyGrp2
                                                  Trader
  user
                                           m
te810Grp3, repeated 1 ... variable times:
  te810KeyGrp3
    product
                                                  Product
                                           m
  te810Grp4, repeated 1 ... variable times:
    te810KeyGrp4
       <u>instrumentGrp</u>
         product
                                           m
                                                  Product
         instrumentType
                                                  InstType
                                           m
                                                  Instrument Id
         instrument Id \\
                                           m
         instrumentMnemonic
                                                  Instrument Mnemonic
                                           o
         isinCod
                                                  isinCod
                                           o
         wknNo
                                                  wknNo
                                           0
         instNam
                                                  Instrument Name
                                           o
                                                  TC
       tradingCapacity
                                           m
    te810Rec, repeated 1 ... variable times:
       time18
                                                  Time
                                           m
       segmentMIC
                                           m
                                                  Segment MIC
       tradeType
                                                  Type
                                           m
       matchEvent
                                                  Event
                                           o
       matchStep
                                                  Step
                                           m
       matchDeal
                                                  Deal
                                           m
       parentDeal
                                           o
                                                  Parent Deal
       dealItem
                                                  Item
                                           m
       priceDecomposition
                                                  Price Decompose
                                           o
       exchangeOrderId
                                                  Order ID
                                           o
       sideLiquidityInd
                                                  Side Liquidity Indicator
                                           0
       buyCod
                                                  B/S
                                           m
       opnClsCod
                                                  O/C
                                           m
                                                  P/F
       ordrPrtFilCod
                                           o
       execQty
                                                  Quantity
                                           m
       execPrc
                                                  Trade Prc
                                           m
       clearingQty
                                                  Clearing Qty
                                           o
       clearingPrc
                                                  Clearing Prc
       instrumentType
                                                  StraType
                                           o
       instrumentSubType
                                                  SubType
                                           o
       instrumentId
                                                  Strategy Id
                                           o
       instrumentMnemonic
                                                  Strategy Mnemonic
                                           o
```

o

Typ

ordrTyp

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 327

Descriptions		Page 32
		N. E. ID.
eventId	0	Neg Ev ID
dealId	0	Deal ID
tesType	0	TES
limOrdrPrc	0	LimPrc
timeValidity	0	Exp
tradingRestriction	0	Res
revRequested	0	RevRequested
membClgIdCod	0	ClMbr
cust	0	Customer
usrOrdrNum	0	UsrOrdrNmbr
text	0	Text
tvtic	0	Trading Venue Transaction Identification-Code
liqProvActivity	0	Liquidity Provision Activity
riskReduction	0	RiskReduction
clientIdentifier	0	Client ID
execQualifier	o	Execution Qualifier
execIdentifier	o	Execution ID
investQualifier	0	Investment Qualifier
investIdentifier	0	Investment ID
basketId	0	basket ID
account	0	Account
accountName	0	Account Name
clearingAccount	0	ClearingAccount
dmaFlg	0	DMA
mktUndlyPrc	o	MarketUnderlyingPrice
feeIdntCode	0	FeeIdntCode
instrumentStatsGrp		
onExchStatsGrp		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	0	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	0	Clg Sell
tesStatsGrp		-
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	•
sumTESClgBuy	o	Clg Buy
-87	-	<i>5</i>

Total Sell TES Trades

m

sumTESTotSell

T7 Release 12.1		
XML Report Reference Manual		Vers. 2
		24.04.2024
XML Report Descriptions		Page 328
sumTESVolSell	m	
sumTESClgSell	o	Clg Sell
<u>productStatsGrp</u>		
onExchProdStatsGrp		
sum Prod Tot Buy Ordr	m	Product Buy On-Exch Trades
sumProdTotCntrBuy	m	
sum Prod Tot Clg Buy	o	Clg Buy
sum Prod Tot Sell Ordr	m	Product Sell On-Exch Trades
sum Prod Tot Cntr Sell	m	
sum Prod Tot Clg Sell	O	Clg Sell
<u>tesProdStatsGrp</u>		
sum Prod TEST ot Buy	m	Product Buy TES Trades
sum Prod TES Vol Buy	m	
sum Prod TESC lg Buy	o	Clg Buy
sum Prod TEST ot Sell	m	Product Sell TES Trades
sum Prod TES Vol Sell	m	
sumProdTESClgSell		Clg Sell

T7 Release		
XML Report	t Reference Manual	Vers. 2
		24.04.2024
XML Report	t Descriptions	Page 329
Text Report	Structure	
Participant	Participant Long Name	
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX
BU	BU Long Name	BU Identifier
 XXXXXXXX		 IX 999999
Trader		
XXXXXX		
Product		
XXXXXXXXXXXX		
	stType Instrument Id strument Name TC	Instrument Mnemonic isinCod wknNo
	XXXXXX 999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Time	Order ID Side Li Clearing Prc StraType SubTy Neg Ev ID Deal II UsrOrdrNmbr Text Tr RiskReduction Client ID Investment ID	Step Deal Parent Deal Item Price Decompose iquidity Indicator B/S O/C P/F Quantity Trade Prc Clearing Qty ype Strategy Id Strategy Mnemonic Typ TES LimPrc Exp Res RevRequested ClMbr Customer radingVenueTransactionIdentificationCode Liquidity Provision Activity Execution Qualifier Execution ID Investment Qualifier basket ID Account Account Name DMA MarketUnderlyingPrice FeeIdntCode
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX XXXX XXXX 999999999999999999999999	999999999 999999999 999999999 99999999
Total On-Exch Bu	y Trades	999,999,999 999,999,999.9999
Clg Buy	- G	99,999,999
Total On-Exch Se	ell Trades	999,999,999 999,999,999.9999
Clg Sell	- 9	 99,999,999.999
	-	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 330

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	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 331

4.8.12 TE812 Daily Prevented Self-Matches

Description This report contains the prevented self matches during a trading day. The

structure of this report is similar to report TE810. The prevented self matches are identified by their transaction times. They are arranged by market participant, trader, product, instrument [not by clearing account as for TE810] and sorted by transaction time. Prevented self-match statistics (i.e. number of buy

and sell prevented self-matches and the corresponding accumulated

quantities) are provided at the end of the report.

This report is available only for Eurex.

Frequency Daily.

Availability Member Report.

```
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
                                                          Participant
                                                   m
                                                          Participant Long Name
         partLngName
                                                   m
    te812Grp1, repeated 1 ... variable times:
       te812KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                   m
                                                          BU
           busUntLngName
                                                          BU Long Name
                                                   m
           businessUnitId
                                                          BU Identifier
                                                   m
         smpGroupId
                                                          SMP Group ID
                                                   o
         smpGroupName
                                                          SMP Group Name
      te812Grp2, repeated 1 ... variable times:
         te812KeyGrp2
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	24.04.2024
XML Report Descriptions	Page 332

Report Descriptions		Page
user	m	Trader
te812Grp3, repeated 1 variable times:		
te812KeyGrp3		
product	m	Product
<u>te812Grp4</u> , repeated 1 variable times:		
te812KeyGrp4		
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
<u>te812Rec</u> , repeated 1 variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
matchInstCrossId	m	SMP-ID
smpType	m	SMP Type Processing
buyCod	m	B/S
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Тур
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
feeIdntCode	o	FeeIdntCode
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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 333
sumProdTotCntrBuy m	10.101
sumProdTotSellOrdr m Product Total Sell PresumProdTotCntrSell m	vented Self-Matches
<u>Text Report Structure</u>	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier SMP Group ID SMP Group Name	
Trader 	
XXXXXX	
Product	
XXXXXXXXXXXXXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXXX XXXXXXXX 99999999999999999	
Time Type Order ID SMP-ID SMP Type Processing B/S Smp Deleted Qty Deleted Q LimPrc Exp Res ClMbr Customer UsrOrdrNmbr Text TC FeeIdntCode	ty Trade Prc Typ
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999 999999.99999+ XXX
 Total Buy Prevented Self-Matches 999,999,999 999,999,999,999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 334

4.8.13 **TE910 T7 Daily Trade Activity**

Description This report lists for each product and each instrument all on-exchange match

steps and TES trades created during the day and provides the corresponding

on and off-book trade volume reporting.

Trades are grouped per Product, Instrument Type and Instrument ID and

sorted per Trade Time.

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

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

CRE Area Public.

XML Report Structure

M/O Text Report Heading

```
te910
  <u>rptHdr</u>
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
    membId
                                                      o
    membLglNam
                                                      o
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      0
    rptPrntRunDat
                                                      m
  te910Grp, repeated 0 ... variable times:
    te910KeyGrp
       product
                                                      m
                                                             Product
    te910Grp1, repeated 1 ... variable times:
       te910KeyGrp1
         time18
                                                             Time
                                                      m
         tradeType
                                                             Type
                                                      m
         matchStep
                                                             MatchStep
                                                      m
       te910Rec, repeated 1 ... variable times:
         <u>instrumentGrp</u>
            product
                                                             Product
                                                      m
            instrumentType
                                                             InstType
                                                      m
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	24.04.2024
XML Report Descriptions	Page 335

instrumentId	***	Instrument Id
	m	
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	o	Instrument Name
isDisclosed	o	D
aggressor	o	Aggressor
numberOfBuy	o	Nb Buy
numberOfSell	0	Nb Sell
execQty	m	Quantity
execPrc	o	Trade Price
accumQty	o	AccumQty
highPrc	o	Higher Price
lowPrc	o	Lower Price
TradeStatisticsGrp		
sumAllTrades	m	All Trades
sumAllVolume	m	All Volume
sumSynTrades	m	Syn Trades
sumSynVolume	m	Syn Volume
sumTesTrades	m	Tes Trades
sumTesVolume	m	Tes Volume
sumNonDisclTrades	m	ND Trades
sumNonDisclVolume	m	ND Volume

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 336
Text Report Structure	

Product

XXXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo
Instrument Name D Aggressor Nb Buy Nb Sell Quantity Trade Price AccumQty
Higher Price Lower Price

999999.99999+ 999999.99999+

All Trades 99,999,999,999

All Volume 99,999,999,999.9999

Syn Trades 99,999,999,999

Syn Volume 99,999,999,999.9999

Tes Trades 99,999,999,999

Tes Volume 99,999,999,999.9999

ND Trades 99,999,999,999

ND Volume 99,999,999,999.9999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 337

4.8.14 TE930 T7 Daily Trade Statistics

Description This report provides the daily information for T7 trades executed on the

simple instrument level, included flexible instruments. The daily prices and trade volumes are listed for all options and futures series and summarised on the product level. This report is similar to the report TD930, that is based on clearing positions. In contrast, the report TE930 is based on the deal 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 Member Report.

CRE Area Public.

XML Report Structure

M/O Text Report Heading

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

Γ7 Release 12.1		
(ML Report Reference Manual		Ve
		24.04.2
KML Report Descriptions		Page
dlyLowPrcSignd	o	DlyLowPrcSignd
lstTrdPrc	o	LstTrdPrc
currSetImtPrc_1	o	SettlmPrc
dayTotVol	0	Volume
dayTesVol	o	TES Vol
mtdTotVol	o	MtdVolume
mtdTesVol	o	MtdTesVol
opnIntQty	0	OpnIntQty
sumClasDayTotVol	o	Totals per Class
sumClasDayTesVol	o	
sum Clas Mtd Tot Vol	o	
sumClasMtdTesVol	o	
sumClasOpnIntQty	0	
sumProdDayTotVol	m	Totals per Product
sumProdDayTesVol	m	
sum Prod Mtd Tot Vol	m	
sumProdMtdTesVol	m	
sumProdOpnIntQty	m	
<u> </u>		
Product PreviousClose UnderClose		
XXXXXXXXXXX 999, 999. 99999 999999. 99999		
CP Instrument Id Instrument Mnemonic LstTrdPrc SettlmPrc Volume		

Totals per Class

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 339

4.9 **TL Usage Fees**

4.9.1 **TL001 System Transaction Overview**

Description This report provides the lead participant with the details about the numbers of

orders and quotes at the respective day, and it provides charged system trans-

action fee, covering all members of this lead participant.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tl001</u>		
<u>rptHdr</u>		
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		
<u>leadParticipantGrp</u>		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
tl001Grp1, repeated 1 variable times:		
tl001KeyGrp1		
currTypCod	m	Currency
tl001Rec, repeated 1 variable times:		
mktGrpNam	m	MARKET GROUP
tranTypCod	m	TT
aT	m	(XML only)
numbOfTa	m	NUMBER OF TA
numbOfTr	m	NUMBER OF TR
limit	m	LIMIT

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 340

feeFloor FLOOR m feeRatio RATIO m feePRatio P.RATIO m synch0To50 SYNCHRONOUS 0-50% m synch50To100 TRANSACTION 50-100% m synch100To FEES 100%m currDayAmnt CURRENT DAY AMOUNT m MONTH TO DATE mnthToDatem <u>sumExchFeeRecGrp</u> sumSynch0To50 TOTAL PER DAY m sumSynch50To100 TOTAL PER DAY m TOTAL PER DAY sumSynch100To m TOTAL PER DAY sum Curr Day Amntm sum Mnth To DateTOTAL PER DAY m

Text Report Structure

Lead Participant Firm	Lead Par	rticipant Firm Long	g Name					
XXXXX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX					
Currency								
XXX								
	NUMBER OF TR LIMIT	FLOOR RATIO	P.RATIO		TRANSACTION 50-100%	FEES 100%-	CURRENT DAY AMOUNT	MONTH TO DATE
XXXXXXXX X X 999999999	999999999 999999999	999999999 99999999	99999999	99999999.99	99999999.99	99999999.99	999999999999999999999999999999999999999	999999999999999999999999999999999999999
TOTAL PER DAY				99999999.99	99999999.99	99999999.99	999999999.99	999999999.99

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 341

TR Trading Regulatory 4.10

4.10.1 **TR100 Order to Trade Ratio Report**

Description This report contains the month-to-date Order to Trade Ratio per product.

Additionally, all the parameters required to calculate the Order to Trade Ratio

are also included in this report.

This report is available only for derivative markets.

Frequency Daily (additional intra-day reports).

Availability Member Report.

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 342

<u>'</u>		<u> </u>
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
mqBaseFactorVol	o	MQ BASE FACTOR VOLUME
mqBaseFactorCnt	o	MQ BASE FACTOR COUNT
prodFactVol	o	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT
volatilityIndicatorRaw	m	VOLATILITY INDICATOR RAW
volatilityIndicator	m	VOLATILITY INDICATOR
volatilityFactorVol	m	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	m	VOLATILITY 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
rptCutOffTime	o	CUT OFF TIME

T7 Release 12	2.1				
KML Report R	eference Manual				Vers.
					24.04.2024
KML Report D	escriptions				Page 343
Text Report S o Participant	ructure Participant Long Name				
- 					
XXXXX XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX			
otal trading days	in the current month Tradin	g Days (Month-to-Date)			
	99	99			
Product Produc	t Type				
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XX				
BASE PRODUC QUOTE	RAM MM PACKAGE MM REQ GRAC LIMIT VOLUME BASE LIMIT COU T FACTOR COUNT VOLATILITY I PERFORMANCE QUOTE SIZE QUAL LIMIT VOLUME LIMIT C OTR VOLUME OTR COUNT	NT MQ BASE FACTOR VOLUM NDICATOR RAW VOLATILITY ITY SPREAD QUALITY LIMI OUNT ORDERED VOLUME	E MQ BASE FACTOR CO INDICATOR VOLATIL: T TYPE VOLUME LIMI' TRADED VOLUM	OUNT PRODUCT FACTOR V TY FACTOR VOLUME VOL TYPE COUNT SMC-FULL TORDERS COUNT TRAD	OLUME ATILITY FACTOR COUNT FILLED
		99 9999999999999.999 9999.9999	9 999999999999999999999999999999999999	9999 9999 9999.9999	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 344

4.10.2 TR101 MiFID II OTR Report

Description

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

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

This report is sorted by:

- Investment firm
- ISIN and currency combination
- Member

This report is available only for cash markets.

Frequency Daily (additional intra-day reports).

Availability Member Report.

XML Report Structure

M/O Text Report Heading

```
tr101
  rptHdr
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
                                                      o
    membId
                                                      o
    membLglNam
                                                      o
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      o
    rptPrntRunDat
                                                      m
  tr101Grp, repeated 0 ... variable times:
    tr101KeyGrp
       <u>leadParticipantGrp</u>
         leadParticipant
                                                            Lead Participant Firm
                                                      m
                                                            Lead Participant Firm Long Name
         leadPartLngName
                                                      m
    tr101Grp1, repeated 1 ... variable times:
       tr101KeyGrp1
         isinCod
                                                            IsinCod
                                                      m
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 345

instNam	0	Instrument Name
currTypCod	m	Currency
otrMktGrp	m	OTRMktGrp
firmOtrVol	m	firmOTRVol
firmOtrNo	m	firmOTRNo
violation	m	Violation
maxRatioVol	m	MaxRatioVol
maxRatioNo	m	MaxRatioNo
floorVol	m	FloorVol
floorNo	m	FloorNo
tr101Grp2, repeated 0 variable times	s:	
tr101KeyGrp2		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr101Grp3, repeated 1 variable tim	nes:	
tr101KeyGrp3		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr101Rec, repeated 1 variable ti	mes:	
user	m	Trader
totalUserOrdrVol	m	TotTrdrOrdrVol
total User Exec Ordr Vol	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

Vers. 2
24.04.2024
Page 346
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Violation

Text Report Structure

Text Rep	ort Structure						
Lead Partic	ipant Firm Lead	Participant Firm Long	Name				
XXX	XX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX				
		Name Currency atioNo FloorVol FloorNo		MktGrp	firmOTRVol	firmOTRNo	Violation
XXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	99999999999,9999	999999999999999999999999999999999999999	Х
Participant	Participa	nt Long Name					
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
BU	BU Long	Name BU	Identifier				
XXXXXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXX	999999				
Trader	TotTrdrOrdrVol	TotTrdrExecVol	TotTrdrOrdrNo	TotTrdrExecNo			
XXXX	999999999999999999999999999999999999999	999999999999999999999999999999999999999	999999999	999999999			
SumBUOTROrd	rVol	999999999999999999999999999999999999999					
SumBUOTRExe	cVol	999999999999999999999999999999999999999					
SumBUOTROrd	rNo	999999999					
SumBUOTRExe	cNo	999999999					
SumFirmOTRO	rdrVol	999999999999999999999999999999999999999					
SumFirmOTRE	xecVol	999999999999999999999999999999999999999					
SumFirmOTRO	rdrNo	9999999999					

99999999999

SumFirmOTRExecNo

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 347

4.10.3 **TR102** Excessive System Usage Report

Description This report contains daily excessive system usage per product per limit type.

> All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. This report additionally shows the ESU Fee in

Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations.

The purpose of the column showing the ESU fee for all violations is just to provide precise information about the potential ESU Fee that will have to be paid by a Participant, in case, the limit violation turns out to be a systematic

one.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr102</u>		
<u>rptHdr</u>		
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
<u>tr102ProdRec2</u> , repeated 1 variable times:		
trDay	m	TRADING DAY

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 348

port Descriptions		Pag
limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE
volFactor	o	VOL FACTOR
floorType	o	FLOOR TYPE
floor	o	FLOOR
volatilityIndicatorRaw	m	VOLATILITY INDICATOR RAW
volatilityIndicator	m	VOLATILITY INDICATOR
volatilityFactor	m	VOLATILITY FACTOR
mmPrgrmCod	0	MM PROGRAM
mmPackCod	0	MM PACKAGE
mmReq	0	MM REQ
quotePerformance	0	QUOTE PERFORMANCE
spreadQuality	0	SPREAD QUALITY
smcFullfilled	0	SMC-FULLFILLED
txnLimit	0	TRANSACTION LIMIT
txnCnt	0	TRANSACTION COUNT
violation	0	VIOLATION
violationCnt	0	VIOLATION COUNT
classifViolation	0	CLASSIFICATION
excessTxn	0	EXCESS TRANSACTIONS
headroom	0	HEADROOM

feeEUR

FEE_EUR

o

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
VMI B I B I II	24.04.2024
XML Report Descriptions	Page 349
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product	
XXXXXXXXXXXX	
TRADING DAY TRADED VOLUME	
31-12-09 99999999999999999999999999999999999	
TRADING DAY LIMIT TYPE GRACE FACTOR MM-BASE VOL FACTOR FLOOR TYPE FLOOR VOLATILITY INDICATOR F VOLATILITY FACTOR MM PROGRAM MM PACKAGE MM REQ QUOTE PERFORMANCE SPREAD QUALITY SMC-FULLFILLED TRANSACTION COUNT VIOLATION VIOLATION COUNT CLASSIFICATION EXCESS TRANSACTIONS HEADROOM FEE_EV	
31-12-09 XXXXXXXXXX 9.9999 99999999999 9999 99	99999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 350

4.10.4 **TR103 Eurex Daily OTR Parameter**

Description The report shows the parameters of the next trading day used for the Eurex

OTR calculation.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

ing

XML Report Structure	M/O Text Report Headi
<u>tr103</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membId	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	0

tr103Grp, repeated 0 ... variable times:

tr103KeyGrp

rptPrntRunDat

prodTypId Product Type m product m Product

tr103Rec, repeated 1 ... variable times:

graceFactorVol GRACE FACTOR VOLUME o graceFactorCnt GRACE FACTOR COUNT o minimumValueVol MINIMUM VALUE VOLUME o minimumValueCnt MINIMUM VALUE COUNT baseVol BASE LIMIT VOLUME 0 baseCnt BASE LIMIT COUNT prodFactVol PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT prodFactCnt

m

tr103VolatilityIndicatorGrp, repeated 1 ... variable times:

VOLATILITY INDICATOR volatilityIndicator o volatilityFactorVol VOLATILITY FACTOR VOLUME o volatilityFactorCnt VOLATILITY FACTOR COUNT o smcFactor SMC FACTOR

tr103SpreadQualityGrp, repeated 1 ... variable times:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 351

spreadQuality mqBaseFactorVol mqBaseFactorCnt

- o SPREAD QUALITY
- o MQ BASE FACTOR VOLUME
- o MQ BASE FACTOR COUNT

Text Report Structure

XXXX	XXXXXXXXXXX						
GRACE FACTOR	R VOLUME GRACE FACTO PRODUCT FA	R COUNT MINIMUN CTOR VOLUME PRO			LUE COUNT	BASE LIMIT VOLUME	BASE LIMIT COUNT
	9.9999	9.9999 9999.9999		999 99.9999	9999999	999999999999999999999999999999999999999	9999999999999
VOLATILITY I	NDICATOR VOLATILITY	FACTOR VOLUME	VOLATILITY	FACTOR COUNT			
g	999,9999	9999.9999		9999.9999			
- SMC FACTOR S	9.99						

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 352

4.10.5 TR104 Eurex Daily ESU Parameter

Description The report shows the parameters of the next trading day used for the Eurex

Excessive Usage Fee calculation.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

<u>tr104</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m
tr104Grp, repeated 0 variable times:	
tr104KeyGrn	

tr104KeyGrp

product m Product prodTypId m Product Type

tr104Rec, repeated 1 ... variable times:

limType o LIMIT TYPE

graceFactor o GRACE FACTOR

floor o FLOOR

volFactor o VOL FACTOR

tr104VolatilityIndicatorGrp, repeated 1 ... variable times:

volatilityIndicatoroVolatility IndicatorvolatilityFactoroVolatility FactorsmcFactoroSMC FACTOR

<u>tr104SpreadQualityGrp</u>, repeated 1 ... variable times:

spreadQuality o SPREAD QUALITY

mmBase o MM-BASE

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 353

Text Report Structure

Product Product Type -----XXXXXXXXXXX XXX LIMIT TYPE GRACE FACTOR FLOOR VOL FACTOR XXXXXXXXX 9.9999 9999999999 9999 Volatility Indicator Volatility Factor 9999.9999 9999.9999 SMC FACTOR 99.99

SPREAD QUALITY MM-BASE

9.9999 999999999999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 354

4.10.6 TR105 Minimum Quotation Requirement

Description This report shows the minimum quotation requirements.

This report is available only for derivatives markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

<u>tr105</u>

9	exSwMmProductScopeRec, repeated 1 variable ti	mes:	
	product	o	Product
	requiredCoverage	o	RequiredCoverage
1	mmprmPckgPrdQIntvRec, repeated 1 variable tim	nes:	
	product	o	Product
	numInstrumentsRequired	o	
	reqMinutes	o	
]	mmprmSizeClassDtRec, repeated 1 variable times	s:	
	product	o	Product
	minQuoteSize	o	MinQuoteSize
	minQuoteSizeSMC	o	MinQuoteSizeSMC
1	mmprmSpreadClassDtRec, repeated 1 variable tin	nes:	
	product	o	Product
	bidPriceIntervalNo	o	BidPriceIntervalNo
	bidPriceUpperBoundary	o	BidPriceUpperBoundary
	maxSpread	o	MaxSpread
	maxSpreadSMCIncrement	o	MaxSpreadSMCIncrement
	spreadUnit	o	SpreadUnit

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 355

Text Report Structure

Product	RequiredCoverag	е			
XXXXXXXXXXXXX	999999999999999999	999.99			
Product					
XXXXXXXXXXXX	999999999999 999999	999999			
Product	MinQuoteSize Min	QuoteSizeSMC			
XXXXXXXXXXXXX	999999999999999999999999999999999999999	999999999999			
Product	BidPriceIntervalNo	BidPriceUpperBoundary	MaxSpread	MaxSpreadSMCIncrement	SpreadUnit
XXXXXXXXXXXXX	999	999999999999999999999999999999999999999	999999999999999999999999999999999999999	999999999999999999999	XXXXXXXXXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 356

4.10.7 TR106 Order to Trade Ratio Detailed Transaction Report

Description This report contains daily Order to Trade Ratio per product for cases which

> were close to or had an OTR violation. Compared to the actual TR100 Order to Trade Ratio Report, this report provides additionally a breakdown onto a

user ID and session ID level of the relevant metrics.

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 Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading	
<u>tr106</u>			
<u>rptHdr</u>			
exchNam	m		
envText	m		
rptCod	m		
rptNam	m		
rptFlexKey	o		
membId	o		
membLglNam	o		
rptPrntEffDat	m		
rptPrntEffTim	o		
rptPrntRunDat			
<u>tr106Grp</u> , repeated 0 variable times:			
tr106KeyGrp			
participantGrp			
participant	m	Participant	
partLngName	m	Participant Long Name	
<u>tr106Grp1</u> , repeated 1 variable times:			
tr106KeyGrp1			
product	m	Product	
prodTypId	m	Product Type	
tr106ProdTypRec, 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	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 357

Report Descriptions		Page
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
mqBaseFactorVol	o	MQ BASE FACTOR VOLUME
mqBaseFactorCnt	o	MQ BASE FACTOR COUNT
prodFactVol	o	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT
volatilityIndicator	o	VOLATILITY INDICATOR
volatilityFactorVol	o	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	o	VOLATILITY 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
rptCutOffTime	o	CUT OFF TIME
tr106BusUnitGrp, repeated 1 variable times:		
tr106BusUnitKeyGrp		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr106SessionGrp, repeated 1 variable tin	nes:	
tr106SessionKeyGrp		
sessionId	m	Session

<u>tr106SessionRec</u>, repeated 1 ... variable times:

T7 Release 12.1			
XML Report Reference Manual		Vers. 2	
		24.04.2024	
XML Report Descriptions		Page 358	
orderVol	o	Ordered Volume	
trdVol	o	Traded Volume	
ordersCnt	0	Orders Count	
trdCnt	0	Trades Count	
orderedVolPercentage	0	ORDERED VOLUME PERCENTAGE	
tradedVolPercentage	0	TRADED VOLUME PERCENTAGE	
ordersCntPercentage	0	ORDERS COUNT PERCENTAGE	
tradesCntPercentage	0	TRADES COUNT PERCENTAGE	
tr106UserGrp, repeated 1 variable	e times:		
tr106UserKeyGrp			
userId1	m	User	
tr106UserRec, repeated 1 varia	ıble times:		
orderVol	o	Ordered Volume	
ordersCnt	0	Orders Count	
trdCnt	o	Trades Count	
trdVol	o	Traded Volume	
orderedVolPercentage	o	ORDERED VOLUME PERCENTAGE	
tradedVolPercentage	o	TRADED VOLUME PERCENTAGE	
ordersCntPercentage	o	ORDERS COUNT PERCENTAGE	
tradesCntPercentage	o	TRADES COUNT PERCENTAGE	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 359
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product Product Type	
XXXXXXXXXXX XXXX	
TRADING DAY MM PROGRAM MM PACKAGE MM REQ GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIM	
BASE LIMIT VOLUME BASE LIMIT COUNT MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT PRODUCT FACTOR PRODUCT FACTOR COUNT VOLATILITY INDICATOR VOLATILITY FACTOR VOLUME VOLATILITY FACTOR COUNT QUO QUOTE SIZE QUALITY SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED LIMIT LIMIT COUNT ORDERED VOLUME TRADED VOLUME ORDERS COUNT TRADES COUNT OTF LIMIT USAGE VOLUME LIMIT USAGE COUNT VIOLATION CUT OFF TIME	OTE PERFORMANCE IT VOLUME
31-12-09 XXXX XXXXX 99.9999 9.9999 9.9999 9999999.9999 999999	99.9999 99.9999 9999.9999
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Session	
999999999	
Ordered Volume	RCENTAGE
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 399.9999
User Ordered Volume Orders Count Trades Count Traded Volume ORDERED VOLUME PERCENTAGE TRADE ORDERS COUNT PERCENTAGE TRADES COUNT PERCENTAGE	ED VOLUME PERCENTAGE
XXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.9999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 360

4.10.8 TR107 Excessive System Usage Detailed Transaction Report

Description

This report contains daily excessive system usage per product per limit type for cases which were close to or had an ESU violation. All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. Compared to the actual TR102 Excessive System Usage Report, this report provides additionally a breakdown onto a user ID and session ID level of the relevant metrics. This report additionally shows the ESU Fee in Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations.

The purpose of the column showing the ESU fee for all violations is just to provide precise information about the potential ESU Fee that will have to be paid by a Participant, in case, the limit violation turns out to be a systematic one.

This report is available only for derivative markets.

Frequency

Availability Member Report.

XML Report Structure

M/O Text Report Heading

```
tr107
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     0
    membId
                                                     o
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  tr107Grp, repeated 0 ... variable times:
    tr107KeyGrp
       participantGrp
         participant
                                                           Participant
                                                     m
         partLngName
                                                           Participant Long Name
                                                     m
    tr107Grp1, repeated 1 ... variable times:
       tr107KeyGrp1
         product
                                                           Product
                                                     m
                                                           TRADED VOLUME
         tradVolume
                                                     m
       tr107ProdTypRec, repeated 1 ... variable times:
                                                           LIMIT TYPE
         limType
                                                     o
```

T7 Release 12.1 XML Report Reference Manual		Vers. 2	
·			
VIII. 5 5		24.04.2024	
XML Report Descriptions		Page 361	
graceFactor	o	GRACE FACTOR	
mmBase	0	MM-BASE	
volFactor	0	VOL FACTOR	
floorType	0	FLOOR TYPE	
floor	0	FLOOR	
volatilityIndicator	0	VOLATILITY INDICATOR	
volatilityFactor	0	VOLATILITY FACTOR	
mmPrgrmCod	0	MM PROGRAM	
mmPackCod	0	MM PACKAGE	
mmReq	0	MM REQ	
quotePerformance	0	QUOTE PERFORMANCE	
spreadQuality	0	SPREAD QUALITY	
smcFullfilled	0	SMC-FULLFILLED	
txnLimit	0	TRANSACTION LIMIT	
txnCnt	0	TRANSACTION COUNT	
violation	0	VIOLATION	
violationCnt	0	VIOLATION COUNT	
classifViolation	0	CLASSIFICATION	
excessTxn	0	EXCESS TRANSACTIONS	
headroom	0	HEADROOM	
feeEUR	0	FEE_EUR	
tr107BusUnitGrp, repeated 1 variab	ole times:		
tr107BusUnitKeyGrp			
<u>businessUnitGrp</u>		DV.	
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
tr107SessionGrp, repeated 1 va	ariable times:		
tr107SessionKeyGrp		G .	
sessionId	m	Session	
tr107SessionRec, repeated 1		LINATE TYPE	
limType	0	LIMIT TYPE	
txnCnt	0	TxnCnt	
txnCntPercentage	0	TRANSACTION COUNT SHARE	
tr107UserGrp, repeated 1 varia	able times:		
tr107UserKeyGrp		11	
userId1	m	User	
tr107UserRec, repeated 1 va		I IMIT TVDE	
limType	0	LIMIT TYPE	
txnCnt	0	TxnCnt	

T7 Rele	ase 12.1	
	port Reference Manual	Vers. 2
		24.04.2024
XML Re	port Descriptions	Page 362
	txnCntPercentage o TRANSACTION CO	UNT SHARE
Text Re	port Structure	
Participan	Participant Long Name	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product	TRADED VOLUME	
XXXXXXXXXXX	 IX 99999999999999999	
LIMIT TYPE	GRACE FACTOR MM-BASE VOL FACTOR FLOOR TYPE FLOOR VOLATILITY INDICATOR VOLATILITY MM PACKAGE MM REQ QUOTE PERFORMANCE SPREAD QUALITY SMC-FULLFILLED TRANSACTION LIMIT TRANSACTI VIOLATION COUNT CLASSIFICATION EXCESS TRANSACTIONS HEADROOM FEE EUR	
XXXXXXXXX	9.999 999999999 9999 XXXXXXXXXXXX 99999999	
BU	BU Long Name BU Identifier	
XXXXXXXX X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Session		
999999999		
	TxnCnt TRANSACTION COUNT SHARE	
XXXXXXXXX	999,999,999 9999.9999	

XXXXXXXXXX XXXXXXXX 999,999,999 9999.9999

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 363

4.10.9 **TR160 Identifier Mapping Error**

Description This report provides a cumulative overview of errors of the previous business

> day in relation to the short code solution. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.

This report is only available as XML report.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

```
tr160
  <u>rptHdr</u>
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
                                                      o
    membId
    membLglNam
                                                      o
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      o
    rptPrntRunDat
                                                      m
  tr160Grp, repeated 0 ... variable times:
    tr160KeyGrp
       participantGrp
         participant
                                                            Participant
                                                      m
         partLngName
                                                            Participant Long Name
                                                      m
    tr160Grp1, repeated 1 ... variable times:
       tr160KeyGrp1
         <u>businessUnitGrp</u>
            businessUnit
                                                            BU
                                                      m
            busUntLngName
                                                            BU Long Name
                                                      m
            businessUnitId
                                                            BU Identifier
                                                      m
       tr160Rec, repeated 0 ... variable times:
         transactionIdentifier
                                                            (XML only)
                                                      m
         user
                                                            (XML only)
                                                      o
         sessionId
                                                            (XML only)
                                                      o
         freeText1
                                                            (XML only)
                                                      o
         freeText2
                                                            (XML only)
                                                      0
         freeText3
                                                      o
                                                            (XML only)
```

T7 Release	e 12.1			
XML Repo	rt Reference Manual			Vers. 2
				24.04.2024
				24.04.2024
XML Repo	rt Descriptions			Page 364
fr	reeText4	o	(XML only)	
ty	<i>p</i> Orig	o	(XML only)	
sł	nortCodeId	m	(XML only)	
sł	nortCodeSrc	o	(XML only)	
eı	rrDescription	m	(XML only)	
uj	ploadFile	o	(XML only)	
ro	owNumber	o	(XML only)	
ts	Field	o	(XML only)	

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 365

4.10.10 TR161 Identifier Mapping Status

Description This report provides a cumulative overview of valid registered short and long

code combinations of the reporting day. The report is provided per business

(XML only)

(XML only)

m

m

unit and trading venue on a daily basis.

This report is only available as XML report.

Frequency Daily.

validFrom

validTo

Availability Member Report.

```
XML Report Structure
                                                     M/O Text Report Heading
tr161
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
    membLglNam
                                                     o
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  tr161Grp, repeated 0 ... variable times:
    tr161KeyGrp
       participantGrp
         participant
                                                            Participant
                                                     m
         partLngName
                                                            Participant Long Name
                                                     m
    tr161Grp1, repeated 1 ... variable times:
       tr161KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                            BU
                                                     m
           busUntLngName
                                                            BU Long Name
                                                     m
           businessUnitId
                                                            BU Identifier
                                                     m
       <u>tr161Rec</u>, repeated 0 ... variable times:
         dateUploaded
                                                            (XML only)
                                                     m
         shortCodeId
                                                            (XML only)
                                                     m
         longValue
                                                     m
                                                            (XML only)
         classRule
                                                            (XML only)
                                                     m
```

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 366
statusInd	m	(XML only)	
nationalIDCountryCode	o	(XML only)	
nationalIDPriority	0	(XML only)	

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 367

4.10.11 TR162 Algo HFT Error

Description This report provides a cumulative overview of errors of the previous business

> day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.

This report is only available as XML report.

Frequency Daily.

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr162</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>tr162Grp</u> , repeated 0 variable times:		
tr162KeyGrp		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
<u>tr162Grp1</u> , repeated 1 variable times:		
tr162KeyGrp1		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr162Rec, repeated 1 variable times:		
dateUploaded	m	(XML only)
algoId	m	(XML only)
errDescription	m	(XML only)
uploadFile	o	(XML only)
rowNumber	o	(XML only)
tsField	o	(XML only)

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 368
transactionIdentifier	m	(XML only)	
user	o	(XML only)	
sessionId	O	(XML only)	
freeText1	o	(XML only)	
freeText2	o	(XML only)	
freeText3	o	(XML only)	
freeText4	o	(XML only)	
typOrig	o	(XML only)	

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 369

4.10.12 TR163 Algo HFT Status

Description This report provides a cumulative overview of valid registered AlgoIDs of the

previous business day, per business unit and trading venue on a daily basis.

(XML only)

(XML only)

m

m

This report is only available as XML report.

Frequency Daily.

algoId

responsibleId

Availability Member Report.

XML Report Structure M/O Text Report Heading

<u>tr</u>	l	6	3
_			

```
<u>rptHdr</u>
  exchNam
                                                   m
  envText
                                                   m
  rptCod
                                                   m
  rptNam
                                                   m
  rptFlexKey
                                                   o
  membId
                                                   o
  membLglNam
  rptPrntEffDat\\
                                                   m
  rptPrntEffTim
                                                   o
  rptPrntRunDat
                                                   m
tr163Grp, repeated 0 ... variable times:
  tr163KeyGrp
    participantGrp
       participant
                                                   m
                                                          Participant
                                                          Participant Long Name
       partLngName
                                                   m
  <u>tr163Grp1</u>, repeated 1 ... variable times:
     tr163KeyGrp1
       <u>businessUnitGrp</u>
         businessUnit
                                                          BU
                                                   m
         busUntLngName
                                                          BU Long Name
                                                   m
         businessUnitId
                                                          BU Identifier
                                                   m
    tr163Rec, repeated 1 ... variable times:
       dateUploaded
                                                          (XML only)
                                                   m
       validFrom
                                                          (XML only)
                                                   m
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 370

This report is available only in ${\tt XML}$ format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 371

TR166 Identifier Mapping Final Error report

Description This report provides the count of the final missing short codes for the fields

> Client ID, Execution ID, and Investment ID of a trading day t after the deadline t+1 has passed. In addition, the counts of all used short codes of the fields Client ID, Execution ID, and Investment ID of the trading day t are provided and the count of corrections of day t+1. For each count every single relevant short code is provided. The percentage of the missing decryptions of those short codes to the used short codes is provided. A month-to-date sum of

missing short codes is also provided.

This report is available only in XML format.

This report is available for derivatives and cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
<u>tr166</u>
  rptHdr
    exchNam
                                                      m
    envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
    rptFlexKey
    membId
                                                      o
    membLglNam
                                                      o
    rptPrntEffDat
                                                      m
    rptPrntEffTim
                                                      o
    rptPrntRunDat
                                                      m
  tr166Grp, repeated 0 ... variable times:
    tr166KeyGrp
       participantGrp
         participant
                                                            Participant
                                                      m
         partLngName
                                                            Participant Long Name
                                                      m
    tr166Grp1, repeated 1 ... variable times:
       tr166KeyGrp1
         <u>businessUnitGrp</u>
            businessUnit
                                                      m
                                                            BU
           busUntLngName
                                                      m
                                                            BU Long Name
           businessUnitId
                                                            BU Identifier
                                                      m
       tr166Rec, repeated 1 ... variable times:
         shortCodesDayt0
                                                            (XML only)
                                                      m
```

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 372

shortCodesDayt0ListGrp, repeated 0 ... variable times: shortCodeIdo (XML only) shortCodesMissingDayt0 (XML only) m shortCodesMissingDayt0ListGrp, repeated 0 ... variable times: shortCodeId(XML only) (XML only) short Codes Corr Dayt1m shortCodesCorrDayt1ListGrp, repeated 0 ... variable times: (XML only) finalMissing m (XML only) <u>finalMissingListGrp</u>, repeated 0 ... variable times: shortCodeId(XML only) finalMissingPerc (XML only) o final Missing Mtd(XML only) o

Text Report Structure

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 373

4.10.14 TR167 Non-Uniqueness Identifier

Description This report provides a cumulative overview of non-unique long codes where

more than one short code is registered for the same long code for the reporting day. The report is provided per business unit and trading venue on a daily

basis.

This report is only available as XML report.

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                      M/O Text Report Heading
<u>tr167</u>
  <u>rptHdr</u>
     exchNam
                                                      m
     envText
                                                      m
    rptCod
                                                      m
    rptNam
                                                      m
     rptFlexKey
    membId
                                                      o
    membLglNam
                                                      0
     rptPrntEffDat
                                                      m
     rptPrntEffTim
                                                      o
     rptPrntRunDat
                                                      m
  tr167Grp, repeated 0 ... variable times:
     tr167KeyGrp
       participantGrp
         participant
                                                             Participant
                                                      m
         partLngName
                                                             Participant Long Name
                                                      m
     <u>tr167Grp1</u>, repeated 1 ... variable times:
       tr167KeyGrp1
         <u>businessUnitGrp</u>
            businessUnit
                                                             BU
                                                      m
            busUntLngName
                                                             BU Long Name
                                                      m
            businessUnitId
                                                             BU Identifier
                                                      m
       tr167Grp2, repeated 1 ... variable times:
         tr167KeyGrp2
            longValue
                                                      m
                                                             (XML only)
         tr167Rec, repeated 0 ... variable times:
            shortCodeId
                                                      m
                                                             (XML only)
            dateUploaded
                                                      m
                                                             (XML only)
```

T7 Release 12.1			_
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 374
classRule	m	(XML only)	
validFrom	m	(XML only)	
validTo	m	(XML only)	
nationalIDCountryCode	0	(XML only)	
nationalIDPriority	0	(XML only)	

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
AMIL Report Reference Maridan	VEIS. Z
	24.04.2024
XML Report Descriptions	Page 375

4.10.15 TR168 Non-Consistency Identifier

Description This report provides a cumulative overview of long code modifications to

> unique short and long code combinations from the previous reporting day to the reporting day. The report is provided per business unit and trading venue

on a daily basis.

This report is only available as XML report.

Frequency Daily.

Availability Member Report.

```
M/O Text Report Heading
XML Report Structure
<u>tr168</u>
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
    membId
                                                     o
    membLglNam
                                                     0
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     o
    rptPrntRunDat
                                                     m
  tr168Grp, repeated 0 ... variable times:
    tr168KeyGrp
       participantGrp
         participant
                                                            Participant
                                                     m
         partLngName
                                                            Participant Long Name
                                                     m
    tr168Grp1, repeated 1 ... variable times:
       tr168KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                            BU
                                                     m
           busUntLngName
                                                            BU Long Name
                                                     m
           businessUnitId
                                                            BU Identifier
                                                     m
       tr168Rec, repeated 0 ... variable times:
         shortCodeId
                                                            (XML only)
                                                     m
         longValue
                                                            (XML only)
                                                     m
         classRule
                                                            (XML only)
                                                     m
         validFrom
                                                     m
                                                            (XML only)
         validTo
                                                            (XML only)
```

m

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.2024
XML Report Descriptions			Page 376
nationalIDCountryCode	o	(XML only)	
nationalIDPriority	o	(XML only)	
prevDayLongValue	m	(XML only)	
prevDayClassRule	m	(XML only)	
prevDayValidFrom	m	(XML only)	
prevDayValidTo	m	(XML only)	
prevNationalIDCountryCode	o	(XML only)	
prevNationalIDPriority	o	(XML only)	

This report is available only in XML format.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 377

4.10.16 TR901 MiFID II Message Rate Report

Description

This report contains the message rates under Directive 2014/65/EU Article 4 (40c). The report contains daily, month-to-date and yearly message rates per ISIN and currency combination as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only

No report selection is available for this report. This report is created per investment firm, covering all members of this investment firm.

This report is sorted by:

Investment firm

Month

ISIN and currency combination

Member

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

AND Report Structure	111/0	Text Report Heading
<u>tr901</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>tr901Grp</u> , repeated 0 variable times:		
tr901KeyGrp		
<u>leadParticipantGrp</u>		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
transMonth	m	ReportMonth

T7 Release 12.1 XML Report Reference Manual		
XML Report Descriptions		
Annua Chand Mandl		D - 11 - 11 C 4 - 11 M - 11 4 l
transStartMonth ratioMarketDate	m	ReportStartMonth RatioMarketDate
ratioMarketDate ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
	m	
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M
tr901Grp1, repeated 1 variable times:		
tr901KeyGrp1		L'-0-1
isinCod	m	IsinCod
currTypCod	m	Currency
instNam	0	Instrument Name
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M
noTransactionsDateIsin	m	NoTransactionsDateIsin
noTransactionsMtdIsin	m	NoTransactionsMTDIsin
transactions12MIsin	m	Transactions12MIsin
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
<u>tr901Grp2</u> , repeated 1 variable times:		
<u>tr901KeyGrp2</u>		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
<u>tr901Grp3</u> , repeated 1 variable times:		
tr901KeyGrp3		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr901Rec, repeated 1 variable times:		
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M

Vers. 2

24.04.2024 Page 378

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 379
Text Report Structure	
- Lead Participant Firm Lead Participant Firm Long Name ReportMonth ReportStartMonth RatioMarketDate	RatioMarketMTD
RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXX	9999.99
9999.99 9999.99 9999.99	
IsinCod Currency Instrument Name RatioSingleDate RatioSingleMTD RatioSingle12M NoTransa NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M	ctionsDateIsin
NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M	
NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M	
NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M	
NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M XXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXX	
NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M XXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXX	
NoTransactionsMTDIsin Transactions12MIsin NoSecDate NoSecMTD TradingSec12M XXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXX	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 380

4.10.17 TR902 Daily Order and Quote Transactions

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

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

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

RatioMarketMTD

m

This report is available only for derivative markets.

Frequency Daily.

ratioMarketMtd

Availability Member Report.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr902</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	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		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate

T7 Release 12.1			
XML Report Reference Manual			Vers. 2
			24.04.202
XML Report Descriptions			24.04.2024 Page 381
AME Report Descriptions			1 age 301
: N. 1. (10) (D : 14 1 1014	
ratioMarket12M	m	RatioMarket12M	
maxRatioSingleDate	m	MaxRatioSingleDa	
maxRatioSingleMtd	m	MaxRatioSingleM7	
maxRatioSingle12M	m	MaxRatioSingle12	M
<u>tr902Grp2</u> , repeated 1 variable times:			
tr902KeyGrp2			
product	m	Product	
<u>tr902Rec</u> , repeated 1 variable times:			
noSecDate	m	NoSecDate	
noSecMtd	m	NoSecMTD	
tradingSec12M	m	TradingSec12M	
noTransactionsDate	m	NoTransactionsDat	te
noTransactionsMtd	m	NoTransactionsMT	TD
transactions12M	m	Transactions12M	
ratioSingleDate	m	RatioSingleDate	
ratioSingleMtd	m	RatioSingleMTD	
ratioSingle12M	m	RatioSingle12M	
Text Report Structure			
Participant Long Name			
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			
BU BU Long Name BU Identifier R RatioMarket12M MaxRatioSingleDate MaxRatioSingleMTD Max			tDate RatioMarketMTD
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX			99.99 9999.99
Product			
XXXXXXXXXXXXX			
NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransaction	sMTD Transa	ctions12M RatioSingleDate Ra	atioSingleMTD RatioSingle12M
999999 9999999 99999999 99999999 999999			

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 382

4.11 TT Entitlement and Security

4.11.1 TT132 Market Maker Protection

Description

For each market participant and for each exchange, this report lists all market maker protection (MMP) activities during the day, i.e. the maintenance of the MMP limits, the inactivation and the reactivation of quotes.

Reports are split per business unit and product and sorted by time and MMP activity.

When the quote trading exceeds a defined MMP limit on product or instrument type level, corresponding quotes are inactivated. For each quote inactivation (manual or due to a MMP limit break) and for each manual reactivation, two records are generated with the same time:

- one with the MMP limits and the quote inactivation status,

- one with the corresponding MMP counters which are reset when quotes are reactivated.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

XML Report Structure

M/O Text Report Heading

THE THE POST STREET	1.17 0	TOTAL TROPOTO TROUBLES
<u>tt132</u>		
<u>rptHdr</u>		
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:		

XML Report Reference Manual				١.,
				Vers.
				4.04.202
XML Report Descriptions				Page 38
tt132KeyGrp1				
<u>businessUnitGrp</u>				
businessUnit	m	BU		
busUntLngName	m	BU Long Name		
businessUnitId	m	BU Identifier		
tt132Grp2, repeated 1 variable times:				
tt132KeyGrp2				
product	m	Product		
tt132Rec, repeated 1 variable times:				
time18	m	Time		
mmpActivity	m	Act		
mmpReason	m	Reason		
sessionId	0	Session		
activationType	0	QuoAct		
mmpVolume	0	Volume		
mmpPercent	0	Percent		
mmpDelta	0	Delta		
mmpVega	0	Vega		
mmpTimeWindow	o	TimeWin		
Text Report Structure				
Participant Long Name BU	E	BU Long Name	BU Identifier	Product
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X 999999	XXXXXXXXXXXX
Time Act Reason Session QuoAct Volume	Percent	Delta Veg	ja TimeWin	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 384

4.11.2 **TT133 Trading Risk Events**

Description This report provides an overview of all trading risk actions triggered during

the trading day:, i.e., stop / release trading occurrences on user and business

unit level on the trading day.

Frequency Daily.

Availability Member Report.

XML Report Structure M/O Text Report Heading

```
tt133
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     0
    membId
                                                     o
    membLglNam
    rptPrntEffDat
                                                     m
    rptPrntEffTim
                                                     0
    rptPrntRunDat
                                                     m
  tt133Grp, repeated 0 ... variable times:
    tt133KeyGrp
       participantGrp
         participant
                                                            Participant
                                                     m
         partLngName
                                                            Participant Long Name
                                                     m
    tt133Grp1, repeated 1 ... variable times:
       tt133KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                            BU
                                                     m
           busUntLngName
                                                            BU Long Name
                                                     m
           businessUnitId
                                                     m
                                                            BU Identifier
       tt133Grp2, repeated 1 ... variable times:
         tt133KeyGrp2
                                                            Trader
           user
                                                     m
         tt133Rec, repeated 1 ... variable times:
           audtEntId
                                                            Entered by
                                                     m
           audtApprId
                                                            Approved by
                                                     m
           updDat
                                                            Update Date
                                                     m
           updTim
                                                     m
                                                            Update Time
```

T7 Release 12.1					_
XML Report Refer	ence Manual				Vers. 2
					24.04.2024
XML Report Desc	riptions				Page 385
mlstCr	nNom		m	Market	
mktGr _j action	pinam		m m	Action	
audtEx	recId		0	Executed By	
totUserId			m	Total User Risk Ev	rents
	UnitIdRiskEvt		m	Total Business Uni	t Risk Events
totParticipantIdRiskEvt		m	Total Participant Risk Events		
Text Report Struc Participant Par					
XXXXX XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX			
BU B	U Long Name	BU Identif	ier		
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXX 999	999		
Trader					
XXXXXX					
Entered by	App	coved by	Update Date Upd	late Time Market	

99999

99999

Total User Risk Events

Total Business Unit Risk Events

Total Participant Risk Events

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 386

4.11.3 **TT135 Risk Event Report**

Description This report lists details concerning occurred Stop-Button events initiated by

the clearing member.

This report is available only for cash markets.

Frequency Daily.

Availability Member Report.

tt135Rec, repeated 1 ... variable times:

trnTim

actnCod

XML Report Structure M/O Text Report Heading

```
<u>tt135</u>
  <u>rptHdr</u>
     exchNam
                                                      m
     envText
                                                      m
    rptCod
                                                      m
     rptNam
                                                      m
    rptFlexKey
                                                      o
     membId
                                                      o
    membLglNam\\
    rptPrntEffDat\\
                                                      m
     rptPrntEffTim
                                                      o
     rptPrntRunDat
                                                      m
  tt135Grp, repeated 0 ... variable times:
     tt135KeyGrp
       participantGrp
         participant
                                                      m
                                                            Participant
                                                            Participant Long Name
         partLngName
                                                      m
    tt135Grp1, repeated 1 ... variable times:
       tt135KeyGrp1
         <u>businessUnitGrp</u>
            businessUnit
                                                            BU
                                                      m
            busUntLngName
                                                            BU Long Name
                                                      m
            businessUnitId
                                                            BU Identifier
                                                      m
         membClgIdCod
                                                            ClMbr
                                                      m
```

Trn Tim

Action

m

m

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 387
XML Report Descriptions	P

23:59:59.99 X

Participant	Participant Long Name			
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX		
BU	BU Long Name	BU	Identifier	ClMbr
XXXXXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999	XXXXX
Trn Tim	Action			

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 388

4.11.4 TT136 Pre-trade Risk Control

Description This report lists per business unit all Pre-Trade Risk limits for on-book trading

at the start of the day and all corresponding maintenance activities during the day. It additionally lists all maintenance activities during the day regarding the

Pre-Trade Risk limits for off-book trading.

This report is available for Clearing Members listing an accumulation of the

information of their Non-Clearing Members.

This report is available only for derivative markets.

Frequency Daily.

Availability Member Report.

```
XML Report Structure
                                                    M/O Text Report Heading
tt136
  <u>rptHdr</u>
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    0
    membLglNam
                                                    o
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  tt136Grp, repeated 0 ... variable times:
    tt136KeyGrp
       participantGrp
         participant
                                                          Participant
                                                    m
         partLngName
                                                          Participant Long Name
                                                    m
    tt136Grp1, repeated 1 ... variable times:
       tt136KeyGrp1
         businessUnitGrp
           businessUnit
                                                          BU
                                                    m
           bus Unt Lng Name \\
                                                          BU Long Name
                                                    m
           businessUnitId
                                                          BU Identifier
                                                    m
      tt136Grp2, repeated 1 ... variable times:
         tt136KeyGrp2
           product
                                                          Product
                                                    m
           onBookExchMaxCon
                                                          onBookExchMaxCon
```

T7 Relea	ase 12.1			
XML Rep	port Reference Manual			Vers. 2
				24.04.2024
XMI Rei	port Descriptions			Page 389
MIL NO	out Descriptions			
	an Darah Frank Man Cam Tim	_	- "D - d Fu -l Man C	T:
	onBookExchMaxConTim offBookExchMaxCon	0	onBookExchMaxCo	
	offBookExchMaxConTim	0	offBookExchMaxCo	
	onBookCmMaxCon	0	onBookCmMaxCon	
	onBookCmMaxConTim	0	offBookCmMaxCon	
	offBookCmMaxCon	0	offBookCmMaxCor	
	offBookCmMaxConTim	0	offBookCmMaxCor	
	enableExtendedPTRLCon	m	enableNCCalculatio	
	tt136Grp3, repeated 1 variable time		Chable Ne Calculatio	11
	tt136KeyGrp3	.5.		
	ptrScope	m	Scope	
	ptrLimitType	m	Limit Type	
	ptrUserGroup	0	User Group	
	onBookRiskGrpMaxCon	0	onBookRiskGrpMax	vCon
	onBookRiskGrpMaxConTim	0	onBookRiskGrpMaz	
	offBookRiskGrpMaxCon	0	offBookRiskGrpMa	
	offBookRiskGrpMaxConTim	0	offBookRiskGrpMa	
	tt136Rec, repeated 1 variable tim		onbookniskoipivia	ACOII I IIII
	time18	m m	Time	
	ptrActivity		PTR Limit Activity	
	buyLimit	m o	Buy Limit	
	sellLimit	0	Sell Limit	
	disableMember	0	Disabled	
	nettCoeff	0	NC	
	quoteWeightingCoeff	0	QWC	
	quote weighting coeff	O	QWC	
Text Rep	oort Structure			
Participant	Participant Long Name BU onBookExchMaxCon onBookExchMaxConTim offBookExc offBookCmMaxCon offBookCmMaxConTim enableNCCal	chMaxCon offBook		
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999 XXXXXXXXXXXXX 23:59:59.99
-	Type User Group onBookRiskGrpMaxCon onBookRiskG	-	•	•
	X XXX 999 23:59:		999 23:59:	

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Descriptions	Page 390

4.11.5 TT138 Pre-trade Risk Control for Cash

Description This report lists per business unit all Pre-Trade Risk limits for on-book trading

at the start of the day and all corresponding maintenance activities during the

This report is available only for Cash markets.

Frequency Daily.

Availability Member Report.

ptrUserGroup

XML Report Structure M/O Text Report Heading

```
tt138
  <u>rptHdr</u>
     exchNam
                                                      m
     envText
                                                      m
    rptCod
                                                      m
     rptNam
                                                      m
     rptFlexKey
                                                      o
    membId
    membLglNam
                                                      o
     rptPrntEffDat
                                                      m
     rptPrntEffTim
                                                      o
     rptPrntRunDat
                                                      m
  tt138Grp, repeated 0 ... variable times:
    tt138KeyGrp
       participantGrp
         participant
                                                             Participant
                                                      m
         partLngName
                                                             Participant Long Name
                                                      m
    tt138Grp1, repeated 1 ... variable times:
       tt138KeyGrp1
         \underline{businessUnitGrp}
            businessUnit
                                                             BU
                                                      m
            busUntLngName
                                                             BU Long Name
                                                      m
            businessUnitId
                                                             BU Identifier
                                                      m
       tt138Grp2, repeated 1 ... variable times:
         tt138KeyGrp2
                                                             Product
            product
                                                      m
         tt138Grp3, repeated 1 ... variable times:
            tt138KeyGrp3
              ptrLimitType
                                                             Limit Type
                                                      m
```

o

User Group

T7 Relea	ase 12.1						
XML Report Reference Manual					Vers. 2		
							4.04.202
XML Rep	port Descriptions						Page 39
	tt138Rec, repeated 1 var	riable times:					
	time18		m	Time			
	ptrActivity		m	PTRL Activit	-		
	buyNotionalLimit		О	Buy Notional			
	sellNotionalLimit		O	Sell Notional	Limit		
	disableMember		O	Disabled			
Text Rep	ort Structure						
Participant	Participant Long Name	BU	I	BU Long Name	В	U Identifier	Product
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	999999	XXXXXXXXXXX
Limit Type U	Iser Group						
XXX	XXX						
Time	PTRL Activity Buy Notional Li	imit Sell Notional	Limit Di	isahled			

XXXXXXXXXXXXXXXXX XXXXX +999999999.9999999 +999999999.9999999 XXXXXXXX

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
Introduction to Report Tag Descriptions	Page 392

5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

Description A short description of the tag's functional meaning.

Format Defines the format and size of the tag. *Table 5.1* describes common formats

for tags.

Deutsche Börse is migrating its data platform for the provision of XML reports to a new technology stack. With this migration Deutsche Börse is enhancing its data platform in terms of performance and scalability to ensure report delivery in time. Increased transaction volumes are one of the key drivers for this migration.

In the course of this migration, an adaption to the content display of numeric and numeric signed fields with decimals will take place: In case there are only zeros as decimal places, the decimal places will not be explicitly stated.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
Introduction to Report Tag Descriptions	Page 393

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 "".
	Old Format Description: Number with n significant digits and, if	A tag with format "numeric 5, 2" might contain the values
	given, precision m. The number is stored as a string containing the decimal point if applicable	"314.15" or "3.14" or "0.00".
numeric n [, m]	New Format Description:	A tag with format "numeric 5, 2"
	Number with n significant digits and, if given, precision m in case of m not being zeros. The	might contain the values "314.15", "3.14", "3", or "0".
	number is stored as a string containing the decimal point if applicable.	
	Old Format Description:	A tag with format "numeric signed
	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.	5, 2" may contain the values "+314.15" or "+3.14" or "-314.15" or "+0.00".
numeric signed n [, m]	New Format Description:	A tag with format "numeric signed
	Signed number with n significant digits	5, 2" may contain the values
	and, if given, precision m in case of m not being zeros.	"+314.15" or "+3.14" or "-314" or "+0"
	The number is stored as a string prefixed	
	with the "+" or "-" sign and containing the decimal point if applicable.	
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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
Introduction to Report Tag Descriptions	Page 394

The reports listed below will be published with the new format for numeric/numeric signed fields:

- CB068 Transaction Overview
- CB069 Transaction Report
- TR100 Order to Trade Ratio Report
- TR101 MiFID II OTR Report
- TR102 Excessive Usage Fee
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter
- TR105 TR105 Minimum Quotation Requirement
- TR106 Order to Trade Ratio Detailed Transaction Report
- TR107 Excessive System Usage Detailed Transaction Report
- TR166 Identifier Mapping Final Error report
- TE540 Daily Order Maintenance
- TE812 Daily Prevented Self-Matches
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TE530 Daily Quote Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TR901 MiFID II Message Rate Report
- TT136 Pre-trade Risk Control
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
Introduction to Report Tag Descriptions	Page 395

- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD948 MTD Strategy Building Block Liquidity Provider Quote Request Performance
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD961 Daily Eurex EnLight LP Performance
- TD962 MTD Eurex EnLight LP Performance
- TD963 Daily Eurex EnLight RFQ Fulfillment detailed
- TD964 MTD Eurex EnLight Performance
- TD981 Special Market Making Report
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD
- RD215 Clearing Member Defined TSL Status
- RD225 Trading Member Defined TSL Status

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

Decodes The decoded literals belonging to the valid values constants as used in the

generic text reports.

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

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 396

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

Description This field contains the account group code, which gives the type and the sub

type of trading account in which the transaction is executed.

Format alphanumeric 2

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.2 accountName

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

owner.

Format alphanumeric 32

Where used: RD135 Trade Enrichment Rule Status

TE810 T7 Daily Trade Confirmation

6.3 accrIntAmount

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

Format numeric signed 12, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 397

Where used: TC810 T7 Daily Trade Confirmation

6.4 accrIntDay

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

Format numeric signed 4

Where used: TC810 T7 Daily Trade Confirmation

6.5 accruedDistribution

Description This field represents the Accrued Distribution amount of the previous

business day incremented by the Daily Distribution amount calculated for the

business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.6 accruedFunding

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

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

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.7 acctTypGrp

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

transaction account) in which the transaction is executed.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 398

Valid Values	<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)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
I1	I1	Issuer/Liquidity Provider (Cash 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)
L1	RM	Retail Market Maker account
B1	RA	Retail Agency Account
Where used:	CB150 Fee Overal CB160 Fee Statem CB242 Specialist	Il Summary nent

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 399

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
CB442 DBDX Fee Per Executed Order
TC810 T7 Daily Trade Confirmation

6.8 accumQty

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

Format numeric 13, 4

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

6.9 accumRetailQty

Description This field contains the accumulated trade quantity of Retail since start of

Trading.

Format numeric 13, 4

Where used: TC910 T7 Daily Match Step Activity

6.10 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 400

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

TD982 Special Report French Equity Options

6.11 ackStatus

Description This field contains the status of the respondent in the context of the negoti-

ation event.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	W	Working
2	D	Declined
3	R	Respondend
4	N	Not Respondend
5	P	Pre-funding amount not sufficient

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.12 action

Description This field shows the GUI action that is required to be processed in RDS. Valid

values: stopBusinessUnit stopBusinessUnitMarketSupervision releaseBusinessUnit releaseBusinessUnitMarketSupervision stopUser releaseUser

 $stop User Market Supervision\ release User Market Supervision.$

Format alphanumeric 40

Where used: TT133 Trading Risk Events

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 401

6.13 activationType

Description This field contains the activation type.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0INACTIQuotes are inactivated1ACTIVEQuotes are activated2INACT_DELQuotes are Deleted

Where used: TT132 Market Maker Protection

6.14 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
7	O	Order Book Restatements

Where used: TC540 Daily Order Maintenance TE540 Daily Order Maintenance

6.15 actnCod

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 402

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

1 S Stop 2 R Release

Where used: TT135 Risk Event Report

6.16 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.17 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB442 DBDX Fee Per Executed Order

6.18 aggressor

Description This field indicates the aggressor side.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 403

<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

6.19 aggrOrgFlg

Description The Aggressor Originator flag indicates whether an order was aggressive (A)

or passive (O).

Format alphanumeric 1

Valid ValuesDecodesDescriptionsAAAggressiveOOPassive

Where used: CB062 Designated Sponsor Refund

6.20 aggTrades

Description This field indicates the deal aggregation in Eurex EnLight.

Format alphanumeric 1

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

FALSE The aggregation is not allowed TRUE The aggregation is allowed

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 404

6.21 agreedClientSide

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

Client Liquidity Improvement Process (CLIP) trading indication.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsBBUYBuy sideSSELLSell side

Where used: TE590 CLIP Trading Indication

6.22 agreedPrice

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

Format numeric signed 11, 5

Where used: TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

6.23 agreedQuantity

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

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

6.24 algoId

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 405

Where used: TR162 Algo HFT Error

TR163 Algo HFT Status

6.25 allocationType

Description This field indicates the allocation type selected by the respondent to match the

order in the Selective RFQ Service.

Format alphanumeric 1

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

1 M Manual Allocation 2 R Random Allocation

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.26 allowNonCCPTrading

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

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

6.27 annualisationFactor

Description This field indicates the annualisation factor, i.e. the average number of trading

days during one year.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 406

Format numeric 3

Where used: TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

6.28 anonymFlag

Description This field indicates whether the negotiation is anonymous.

Format alphanumeric 1

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

FALSE The negotiation is not of type anonymous
TRUE The negotiation is of type anonymous

Where used: TE545 Daily TES Maintenance

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.29 anonymousBasket

Description The field indicates the display of basket details to the counterparties.

Format alphanumeric 1

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

0 FALSE Available to the counterparties
1 TRUE Anonymous to the counterparties

Where used: TE546 Daily Basket TES Maintenance

6.30 anonymousUserId

Description This field indicates the numeric identifier assigned to the respondent user

which are added by the anonymous functionality. The anonymousUserId is

valid only within the negotiation event.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 407

Format numeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.31 approvalDuration

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

Format TimeFormat18

Where used: TE547 TES Late Approval Report

6.32 approvalTime

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

approved.

Format TimeFormat18

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.33 arrangementId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 408

6.34 askPrc

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

Format numeric signed 11, 5

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

TE590 CLIP Trading Indication

6.35 aT

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

Possible values: 'P' (Proprietary)

'A' Agent)

'M'(Designated Sponsor)

Format alphanumeric 1

Where used: TL001 System Transaction Overview

6.36 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

6.37 audtEntId

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

event.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 409

Where used: TT133 Trading Risk Events

6.38 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

6.39 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

6.40 audtValBefore

Description This field indicates the Audit Trail Data Before change.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 410

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

6.41 autoApprRuleId

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

Format numeric 20

Where used: RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

6.42 autoApprRuleName

Description This field contains the unique business identifier of the auto approval rule.

This is unique across the auto approval rules of the approving user.

Format alphanumeric 30

Where used: RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

6.43 autoExecExpiryTime

Description This field contains the time when the automatic execution is triggered.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 411

6.44 autoExecMinNoOfQuotes

Description This field contains the minimum number of quotes required in the Neagoti-

ation Event at the time of automatic execution.

Format numeric 9

Where used: TC600 Xetra EnLight Maintenance

6.45 autoExecRefLimitPrice

Description This field contains the limit reference price provided by the requester for

automatic execution.

Format numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance

6.46 autoExecRefPrcOffset

Description This field contains the offset provided by the requester in ticks to the

configured reference price for automatic execution.

Format numeric 10

Where used: TC600 Xetra EnLight Maintenance

6.47 autoExecType

Description This field defines the price criterion for automatic execution, if the automatic

execution is enabled.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 412

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	MID_POINT_BBO	MidPointBBO
2	BEST_BID	BestBid
3	BEST_ASK	BestAsk
4	LIMIT_PRICE	LimitPrice

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.48 avgExecClassDly

Description This field displays the daily average execution class.

Format numeric 3, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.49 avgExecClassMtd

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

Format numeric 3, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.50 avgExecDurationDly

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

centiseconds in decimals.

Format numeric 7, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 413

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.51 avgExecDurationMtd

Description This field displays the month-to-date average execution duration in seconds,

with centiseconds in decimals.

Format numeric 7, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.52 avgPassiveTrdDSValueMtd

Description This field displays the average of daily passive value Designated Sponsor on

Xetra in one instrument month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.53 baseCnt

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

respective product group.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 414

6.54 baseVol

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

product group.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.55 basisAsk

Description This field contains the basis ask price.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

6.56 basisBid

Description This field contains the basis bid price.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

6.57 basketActivity

Description Specifies the reported activity during a basket operation.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 415

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Basket Entry
2	MOD	Basket Modification
3	DEL	Basket Deletion
4	APP	Basket Approve
5	EXE	Basket Execution

Where used: TE546 Daily Basket TES Maintenance

6.58 basketAmendmentCounter

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

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.59 basketDescription

Description Description of a basket as provided by the initiating user. This field maps to

the field Basket Report Text in ETI.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.60 basketId

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

Format numeric 20

Where used: TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 416

6.61 basketInitiatingBU

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

Format alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

6.62 basketInitiatingUser

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

Format alphanumeric 6

Where used: TE546 Daily Basket TES Maintenance

6.63 basketMonth

Description The contract month of all instruments in the basket.

Format numeric 2

Where used: TE546 Daily Basket TES Maintenance

6.64 basketOperationType

Description Distinguishes the types of basket operations.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 417

Valid Values	<u>Decodes</u>	Descriptions
1	NEW	Entry of a new basket
2	AMD	Amendment of an existing basket
3	SUB	Substitution amendment
Where used:	TE546 Daily Basket TES N	Maintenance

6.65 basketPrc

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

Format numeric signed 11, 5

Where used: TE546 Daily Basket TES Maintenance

6.66 basketProfile

Description This field contains the basket profile.

Format alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

6.67 basketType

Description This field describes the type of basket.

Format alphanumeric 1

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

1 TRF BTRF 2 EBB EBB

Where used: TE546 Daily Basket TES Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 418

6.68 basketYear

Description The contract year of all instruments in the basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.69 bboFlg

Description This field indicates whether the order set a new best bid or best ask price in

instrument trading phase Continuous on order entry or order modification with change of price-time priority. When the BBO functionality is switched off

the flag is empty.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.70 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.

T7 Release 12.1	
17 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 419

VWAP - This group shows the Volume Weighted Average Price based on the Deal quantity and the published on-book price depth.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLOB	Central Limit Order Book BBO.
2	AGG_CLOB	Aggregated BBO on Central Limit Order Book.
3	IMPL_CLOB	Implied Central Limit Order Book BBO.
4	AGG_IMPL_CLOB	Aggregated BBO on Implied Central Limit Order Book.
5	VWAP	Volume Weighted Average Price
Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE600 Eurex EnLight Maintenance	
	TE610 Eurex EnLight Best Execution Summary	

6.71 beneficiary

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

participant and its external cooperation partner from different exchange, used

in selected cooperation links such as with KRX.

Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 420

6.72 beneficiaryOwner

Description This field provides the official description field for the beneficiary owner.

Format alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

6.73 bfrAfrDec

Description This field indicates whether the given transaction details are before or after the

capital adjustment.

Format alphanumeric 6

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

BEFORE BEFORE Before AFTER AFTER After

Where used: RC100 Capital Adjustment Series Report

6.74 bfzCC

Description This field shows whether the Boerse Frankfurt Zertifikate commitment condi-

tions applied on this segment of instruments have been met for the order

execution.

Format alphanumeric 1

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

0 F False. 1 T True.

Where used: PM900 Specialist Performance per Executed Order

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 421

6.75 bfzPC

Description This field shows whether the Boerse Frankfurt Zertifikate Premium Condi-

tions applied on this segment of instruments have been met for the order

execution.

Format alphanumeric 1

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

0 F False. 1 T True.

Where used: PM930 ITM Issuer Performance Per Executed Order

6.76 bidPrc

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

Format numeric signed 11, 5

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.77 bidPriceIntervalNo

Description Serial number for bid price interval.

Format numeric 3

Where used: TR105 Minimum Quotation Requirement

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 422

6.78 bidPriceUpperBoundary

Description Upper bid price for this interval.

Format numeric 22, 2

Where used: TR105 Minimum Quotation Requirement

6.79 bidQty

Description This field indicates the quantity of an order which has been submitted or has

not yet been executed.

Format numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.80 bilateralRelation

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

broker of a bilateral Client Liquidity Improvement Process (CLIP) trading

indication.

Format alphanumeric 1

<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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 423

6.81 billCurrTypCod

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

currency.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

6.82 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 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 424

6.83 bucket

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

Format alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

6.84 businessDay

Description This field contains current business day.

Format alphanumeric 10

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

Performance

6.85 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

6.86 businessUnit

Description This field indicates the business unit.

T7 Release 12.1	
17 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 425

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 426

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

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

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.87 businessUnitId

Description This field indicates numeric identifier of the business unit.

Format numeric 6

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 427

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 428

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

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

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.88 busUntLngName

Description This field indicates long name of the business unit.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 429

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 430

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

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

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.89 buyCod

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

buy or sell of a contract.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
ANTE REPORT Reference Mariaul	VC13. Z
	24.04.2024
XML Report Tag Descriptions	Page 431

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
В	Buy	
S	Sell	
P	Payr	(Derivatives specific)
	-	· · · · · · · · · · · · · · · · · · ·
R	Recr	(Derivatives specific)
Where used:	CB242 Specialist CB243 Specialist PM900 Specialist PM930 ITM Issue TA113 Complex a TC230 Cross and TC540 Daily Orde TC545 Daily TES TC550 Open Orde TC600 Xetra EnL TC610 Xetra EnL TC810 T7 Daily T TC812 T7 Daily T TC812 T7 Daily T TE535 Cross and TE540 Daily Orde TE545 Daily TES TE546 Daily Basl TE550 Open Orde TE590 CLIP Trad TE595 Cross and TE600 Eurex EnL	er Maintenance B Maintenance er Detail ight Maintenance ight Best Execution Summary Frade Confirmation Prevented Self-Matches Quote Requests er Maintenance Maintenance ket TES Maintenance er Detail ing Indication Pre-arranged Trades
	•	rade Confirmation rented Self-Matches
	1L012 Dully 11cv	chica Self Materies

6.90 buyLimit

Description This field contains the buy limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 432

6.91 buyNotionalLimit

Description This field states PTRL long limits (price * quantity) defined for a product for

on-book trading.

Format numeric signed 18, 8

Where used: TT138 Pre-trade Risk Control for Cash

6.92 buySideUserInfo

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

the respondent.

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

6.93 cashBsktRefId

Description The field contains the textual specification for the cash basket reference ID,

which is a unique reference ID of the equity cash basket linked to the trans-

action.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.94 category

Description This field contains the user category.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 433

<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 QUOTE_PROVIDER

Where used: RD115 User Profile Status

6.95 chargeId

Description This field contains the information of a third-party platform provided by the

requester to the respondent.

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

6.96 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

TR107 Excessive System Usage Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 434

6.97 classRule

Description States type of the long value.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsNNNational ID

L L LEI

EMPTY Indicates that the long value has to be 'AGGR' or

'PNAL'

Where used: TR161 Identifier Mapping Status

TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.98 clearingAccount

Description This field contains the clearing account value which is derived in accordance

with the already existing account validation rules and consistency checks of

Eurex Clearing.

Format alphanumeric 32

Where used: TE810 T7 Daily Trade Confirmation

6.99 clearingPrc

Description This field contains the clearing price when it differs from the order execution

price.

Format numeric signed 11, 5

Where used: TE810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 435

6.100 clearingPriceOffset

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

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.101 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

6.102 clearingTakeUpMember

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

Format alphanumeric 5

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.103 clgInstr

Description This field contains the clearing instruction.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 436

Format alphanumeric 2

<u>Valid Values</u>	Decodes	Descriptions
0	N	None.
2	В	Bilateral Aggregation.
13	S	Settlement Internalisation.

Where used: TC810 T7 Daily Trade Confirmation

6.104 clientIdentifier

Description This field contains the Code used to identify the client of an order for agent

account and riskless account of the member or participant of the trading

venue.

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.105 clientKey

Description This field contains the key used to identify the auto approval rule for a

specific customer.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 437

Format alphanumeric 12

Where used: RD185 Auto Approval Rule Status

6.106 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

6.107 closTime

Description This field contains the Closure Time entered by the initiating user of the TES

trade and corresponds to the original trader agreement time.

Format TimeFormat18

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.108 closureReason

Description This field defines the reason why the neogotiation event was set to CLOSED

without automatic execution.

Format alphanumeric 132

Where used: TC600 Xetra EnLight Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 438

6.109 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

Where used: RC100 Capital Adjustment Series Report

TA113 Complex and Flexible Instrument Definition

TA116 Decay Split Table

TE930 T7 Daily Trade Statistics

6.110 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

6.111 cntrVersNo

Description This field indicates the contract version number. This field is valid for options

only. The version number of the contract is increased by 1 for each capital

adjustment on the product.

Format numeric 2

Where used: RC100 Capital Adjustment Series Report

TA113 Complex and Flexible Instrument Definition

TA116 Decay Split Table

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 439

6.112 complianceInfo

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

compliance authorities their trading strategy.

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status

TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.113 contractDate

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

Format DateFormat

Where used: RC100 Capital Adjustment Series Report

TA113 Complex and Flexible Instrument Definition

6.114 contractMonth

Description This field indicates the contract month of the instrument.

Format numeric 2

Where used: RC100 Capital Adjustment Series Report

TA116 Decay Split Table

6.115 contractYear

Description This field indicates the contract year of the instrument.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 440

Format numeric 4

Where used: RC100 Capital Adjustment Series Report

TA116 Decay Split Table

6.116 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

6.117 counterpartyBrokerBU

Description This field contains the business unit for the counterparty broker of a CLIP

trading indication.

Format alphanumeric 8

Where used: TE590 CLIP Trading Indication

6.118 counterpartyBrokerUser

Description This field contains the user of the business unit for the counterparty broker of

a CLIP trading indication.

Format alphanumeric 6

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 441

Where used: TE590 CLIP Trading Indication

6.119 counterpartyBU

Description This field contains the business unit for the counterparty of the cross trade

side.

Format alphanumeric 8

Where used: TE595 Cross and Pre-arranged Trades

6.120 counterpartyUser

Description This field contains the user of the business unit for the counterparty of the

cross trade side.

Format alphanumeric 6

Where used: TE595 Cross and Pre-arranged Trades

6.121 couponFrq

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

the number ofinterest payments (coupon) made annually.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.122 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 442

Where used: TE545 Daily TES Maintenance

6.123 couponVarOfs

Description This field contains the textual specification for the variable offset rate, which

is expressed as +/- n basis points (reference rate). It is applicable for EFS

transactions only.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.124 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

6.125 covReq

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

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

advanced or permanent market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD981 Special Market Making Report

TD982 Special Report French Equity Options

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 443

6.126 covTim

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

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

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.127 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.128 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 444

6.129 crossPrioritySide

Description This field provides the information whether Buy or Sell cross-trade side is

entered first in the orderbook.

Format alphanumeric 1

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

B BUY Buy Side will be entered first S SELL Sell Side will be entered first

Where used: TE595 Cross and Pre-arranged Trades

6.130 crossRestriction

Description This field provides the information whether the order entered should remain in

the order book based on this cross trade side.

Format alphanumeric 1

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

1 CROSS IOC The remaining order must not stay in the book

2 CROSS GFD The order must stay in the book with the

remaining quantity

Where used: TE595 Cross and Pre-arranged Trades

6.131 crossSideActivity

Description This field contains the activity for the cross trade side.

Format alphanumeric 1

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 445

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Addition of a Cross Trade Side
2	ARR	Arrangement of Cross Trade Side and Cross Announcement
3	DEL	Deletion of a Cross Trade Side
Where used:	TE595 Cross and Pre-arrar	nged Trades

6.132 crossSideId

Description This field contains the cross trade side ID.

Format numeric 20

Where used: TE595 Cross and Pre-arranged Trades

6.133 crossSideStatus

Description This field contains the status of the cross trade side.

Format alphanumeric 1

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

1 OPEN Cross trade side is open 2 ARRANGED Cross trade side is arranged

Where used: TE595 Cross and Pre-arranged Trades

6.134 cshPrcConv

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

Format numeric 11, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 446

Where used: TE545 Daily TES Maintenance

6.135 ctAtwAskQty

Description This field displays the ask side's time-weighted average quantity in

continuous trading in one instrument on this trading day.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.136 ctAtwAskQtyMtd

Description This field displays the ask side's time-weighted average quantity in

continuous trading in one instrument month-to-date.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.137 ctAtwBidQty

Description This field displays the bid side's time-weighted average quantity in continuous

trading in one instrument on this trading day.

Format numeric 13, 4

Vers. 2
24.04.2024
Page 447

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.138 ctAtwBidQtyMtd

Description This field displays the bid side's time-weighted average quantity in continuous

trading in one instrument month-to-date.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.139 ctAtwSpreadAbsolute

Description This field displays the Average Time Weighted Spread (absolute) in

continuous trading in one instrument on this trading day.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 448

6.140 ctAtwSpreadAbsoluteMtd

Description This field displays the Average Time Weighted Spread (absolute) in

continuous trading in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.141 ctAtwSpreadBonusToMaxSpreadMtd

Description This field displays the Average Time Weighted Spread with bonus in relation

to the maximum spread in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

6.142 ctAtwSpreadPercentage

Description This field displays the Average Time Weighted Spread (percentage) in

continuous trading in one instrument on this trading day.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 449

6.143 ctAtwSpreadPercentageBonusMtd

Description This field displays the Average Time Weighted Spread with bonus in percent

in continuous trading in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

6.144 ctAtwSpreadPercentageMtd

Description This field displays the Average Time Weighted Spread (percentage) in

continuous trading in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.145 ctAtwSpreadToMaxSpread

Description This field displays the Average Time Weighted Spread in relation to the

maximum spread in one instrument on this trading day.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 450

6.146 ctAtwSpreadToMaxSpreadMtd

Description This field displays the Average Time Weighted Spread in relation to the

maximum spread in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

6.147 ctAvgQuotTimeBonusMtdToTheSec

Description This field shows the average quotation time during continuous trading with

bonus in one instrument month-to-date. Format hh:mm:ss, not rounded but

truncated.

Format alphanumeric 8

Where used: PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

6.148 ctAvgQuotTimeMtd

Description This field displays the average quotation time during continuous trading in

one instrument month-to-date.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 451

6.149 ctAvgQuotTimeMtdToTheSec

Description This field shows the average quotation time during continuous trading in one

instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

Format alphanumeric 8

Where used: PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

6.150 ctAvgTrdTimeMtd

Description This field displays the average continuous trading time excluding auctions and

volatility interruptions in one instrument month-to-date.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.151 ctAvgTrdTimeMtdToTheSec

Description This field displays the average continuous trading time excluding auctions and

volatility interruptions in one instrument month-to-date. Format hh:mm:ss,

not rounded but truncated.

Format alphanumeric 8

Where used: PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

6.152 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 452

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.153 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.154 ctQuotTime

Description This field displays the quotation time during continuous trading excluding

auctions and volatility interruptions in one instrument on this trading day.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.155 ctQuotTimeIssuer

Description This field displays the quotation time during continuous trading in one

instrument based on the Issuer's parameters on this trading day.

Format TimeFormat

Where used: PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

<u></u>
Vers. 2
24.04.2024
Page 453

6.156 ctQuotTimeIssuerMtd

Description This field shows the average quotation time during continuous trading in one

instrument based on the Issuer's parameters month-to-date.

Format TimeFormat

Where used: PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.157 ctRate

Description This field displays the participation rate during continuous trading in one

instrument on this trading day.

Format numeric 5, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.158 ctRateBonusMtd

Description This field displays the participation rate with bonus during continuous trading

in one instrument month-to-date.

Format numeric 5, 2

Where used: PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 454

6.159 ctRateIssuer

Description This field displays the participation rate based on the Issuer's parameters

during continuous trading in one instrument on this trading day.

Format numeric 5, 2

Where used: PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.160 ctRateIssuerMtd

Description This field displays the participation rate based on the Issuer's parameters

during continuous trading in one instrument month-to-date.

Format numeric 5, 2

Where used: PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.161 ctRateMtd

Description This field displays the participation rate during continuous trading in one

instrument month-to-date.

Format numeric 5, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 455

6.162 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: CB243 Specialist Service Fee XFS Per Executed Order

TC810 T7 Daily Trade Confirmation

6.163 ctTrdTime

Description This field displays the continuous trading time excluding auctions and

volatility interruptions in one instrument on this trading day.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.164 cumAggrRetVol

Description This field contains the aggregated aggressive continuous trading Retail Order

Market Value.

Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.165 cumPassiveVol

Description This field contains the accumulated monthly passively executed volume of

orders / quotes, routed via the trading capacity "L" in instruments that are in

scope of the Xetra Retail programme by the respective RLP.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 456

Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.166 currDayAmnt

Description This field displays the amount of transaction limit fees for each market group

on the current day.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

6.167 currentCouponAccDist

Description This field reports the Current Coupon Accrued Distribution, i.e. the distri-

bution amount that on the reported day was attributed to the coupon, the coupon period of which is ongoing. It is applicable to Fixed Income Total

Return Futures only

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.168 currSetlmtPrc 1

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

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 457

6.169 currTypCod

Description This field indicates the currency code based on the ISO standard. It contains

the trading currency.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD965 Specialist State Change

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 458

TE545 Daily TES Maintenance
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR001 MiFID II Massace Reta Report

TR901 MiFID II Message Rate Report

6.170 cust

Description This field contains the customer-related information provided during the entry

of the transaction.

Format alphanumeric 12

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.171 customerInstr

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

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

corresponding fees.

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 459

6.172 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

TE546 Daily Basket TES Maintenance

6.173 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

6.174 dailyFunding

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

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

Index of the previous day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.175 dailyStratViolPct

Description Daily Strategy Violation Percent.

Format numeric 5, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 460

Where used: TD955 Building Block Liquidity Provider Measurement

6.176 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

TR167 Non-Uniqueness Identifier

6.177 dayCutLim

Description This field contain the day cut off limit.

Format numeric 10

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

Performance

6.178 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 461

6.179 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 signed 4

Where used: TA115 Total Return Futures Parameters

6.180 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

6.181 dayTotRetailVol

Description This field contains the Retail trade volume of the Current day.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.182 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 462

6.183 dealCancelStatus

Description This field contains the cancellation status of the Deal in context of Selective

RFQ service.

Format alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	P	CANCEL_BY_REQUESTER_PENDING
2	Q	CANCEL_BY_RESPONDENT_PENDING
3	D	CANCEL_BY_REQUESTER_DECLINED
4	E	CANCEL_BY_RESPONDENT_DECLINED
5	A	CANCEL_BY_REQUESTER_APPROVED
6	В	CANCEL_BY_RESPONDENT_APPROVED

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.184 dealFreeText1

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

part of deal.

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.185 dealId

Description This field contains the Deal ID generated by the Selective RFQ service

(unique per business day).

Format alphanumeric 20

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 463

Where used: TC545 Daily TES Maintenance

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.186 dealItem

Description This field contains the Deal Item ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

6.187 dealPrc

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

RFQ service.

Format numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.188 dealQty

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

Selective RFQ service.

Format numeric 13, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 464

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.189 dealQuoteId

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

generated in the context of the Selective RFQ service.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.190 dealQuoteQty

Description This field displays the allocated deal quantity to each responder.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.191 dealReportId

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

that resulted in this Deal.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 465

6.192 dealStatus

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

Format alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	P	Deal status is Pending
2	F	Deal status is Final
3	R	Deal is Rejected
5	T	Deal is Rejected due to Time Out
6	Н	Deal status is Hedging
7	S	Deal status is Rejected by System
8	В	Deal status is Rejected by Both

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.193 dealTime

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

generated.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.194 dealUpdateTime

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

updated.

Format TimeFormat18

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 466

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.195 decaySplit

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

Format numeric 2

Where used: TA116 Decay Split Table

6.196 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

6.197 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 467

6.198 delProtected

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

by the business unit service administrator.

Format alphanumeric 1

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

False - is not protected from deletion

True - is protected from deletion

Where used: RD115 User Profile Status

6.199 deltaTAMUnderlyingInstrumentId

Description This field contains the ID of the underlying futures instrument participating in

the trade.

Format numeric 20

Where used: TE545 Daily TES Maintenance

6.200 deltaTAMUnderlyingProduct

Description This field indicates the product symbol of the underlying futures product.

Format alphanumeric 12

Where used: TE545 Daily TES Maintenance

6.201 disableMember

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

the clearing member.

Format alphanumeric 8

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 468

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

1 DISABLED Member has been set to disabled by the clearing

member.

Where used: TT136 Pre-trade Risk Control

TT138 Pre-trade Risk Control for Cash

6.202 disableSMP

Description This field indicates whether SMP functionality is enabled for a particular BU

or not.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FALSESMP is enabled.1TRUESMP is disabled.

Where used: RD205 SMP Group Status Report

6.203 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.204 distributionIndex

Description This field represent the Distribution Index entered for the business day.

Format numeric signed 12, 6

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 469

Where used: TA115 Total Return Futures Parameters

6.205 dlyHghPrc

Description This field indicates the highest trade price of the contract or external under-

lying recorded in the current day.

Format numeric 11, 5

Where used: TD930 Daily Trade Statistics

6.206 dlyHghPrcSignd

Description This field indicates the highest trade price of the contract or external under-

lying recorded in the current day.

Format numeric signed 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.207 dlyLowPrc

Description This field indicates the lowest trade price of the contract or external under-

lying recorded in the current day.

Format numeric 11, 5

Where used: TD930 Daily Trade Statistics

6.208 dlyLowPrcSignd

Description This field indicates the lowest trade price of the contract or external under-

lying recorded in the current day.

Format numeric signed 11, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 470

Where used: TE930 T7 Daily Trade Statistics

6.209 dmaFlg

Description This field represents the flag for Direct Market Access (DMA), that is only

available for Trading Capacity A and R.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FALSENot available.

1 TRUE Only allowed for Trading Capacity A and R.

Where used: RD185 Auto Approval Rule Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.210 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 471

6.211 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.212 effectOnBasket

Description Effect of the basket operation on the basket component, as indicated by the

initiating user.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1AAdding Volume2RRemoving Volume

Where used: TE546 Daily Basket TES Maintenance

6.213 effMaxCalSprdQtyUserProduct

Description This field contains the effective maximum TSL quantity for calendar spreads

for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL

definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 472

6.214 effMaxCalSprdQtyUserTSLProductGrp

Description This field contains the effective maximum TSL quantity for calendar spreads

for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL

definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.215 effMaxCalSprdQtyUsrGrpProduct

Description This field contains the effective maximum TSL quantity for a calendar

spreads on-exchange for a given user group and product based on the minimum defined Standard TSL of the Exchange, and / or CM and / or

Exception TSL.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.216 effMaxOrdrQtyUserProduct

Description This field contains the effective maximum TSL quantity for on-exchange

regular orders for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM and Exception TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.217 effMaxOrdrQtyUserTSLProductGrp

Description This field contains the effective maximum TSL quantity for on-exchange

regular orders for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange, and / or CM and / or participant TSL

definition.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 473

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.218 effMaxOrdrQtyUsrGrpProduct

Description This field contains the effective maximum TSL quantity for on-exchange

regular orders for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM and Exception TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.219 effMaxTESQtyUserProduct

Description This field contains the effective maximum TSL quantity for TES trades for a

given user and product based on the minimum defined Standard TSL of the

Exchange and / or CM, and Exception TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.220 effMaxTESQtyUserTSLProductGrp

Description This field contains the effective maximum TSL quantity for TES trades for a

given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 474

6.221 effMaxTESQtyUsrGrpProduct

Description This field contains the effective maximum TSL quantity for TES trades for a

given user group and product based on the minimum defined Standard TSL of

the Exchange and / or CM and / or Exception TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.222 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

Valid ValuesDecodesDescriptions11Active22Suspended

Where used: RD115 User Profile Status

6.223 elapsedNoTradingDays

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

introduction.

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.224 enableAgencyAcct

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

only relevant for Cash Market.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 475

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

6.225 enableExtendedPTRLCon

Description This field indicates when this flag is enabled, the Extended PreTrade Risk

Limit Consumption is the method used to calculate the PTRL Consumption,

weighting Future Spread transactions with the Netting Coefficient.

Format alphanumeric 1

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

TRUE The Extended Pre-Trade Risk Limit

Consumption is enabled.

0 FALSE The Extended Pre-Trade Risk Limit

Consumption is not enabled.

Where used: TT136 Pre-trade Risk Control

6.226 enableIssuerAccount

Description This flag indicates if trader is allowed to act in Issuer account.

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 476

6.227 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

6.228 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

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

1 Y Yes 2 N No

Where used: RD115 User Profile Status

6.229 enableRetailAgencyAcct

Description This field indicates whether a trader is allowed to act in retail 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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 477

Where used: RD115 User Profile Status

6.230 enableRetailMarketMakingAcct

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

account and is only relevant for Cash Market.

Format alphanumeric 1

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

Y Yes.
 No.

Where used: RD115 User Profile Status

6.231 enableRisklessPrincipalAcct

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

use Riskless trading capacity).

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

6.232 enableSmart

Description This field indicates whether Smart functionality is enabled for the negotation

event or not.

Format alphanumeric 1

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 478

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

FALSE Smart functionality is not enabled for the negoti-

ation event.

TRUE Smart functionality is enabled for the negotiation

event.

Where used: TC600 Xetra EnLight Maintenance

6.233 endClientToken

Description This field displays the identifier for end client disclosure.

Format alphanumeric 20

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.234 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 479

6.235 enlCutLimitLpInd

Description This field contains the total number of Eurex EnLight daily RFQs addressed

to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the

Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.236 enlCutLimitMktInd

Description This field indicates whether the total market has received too few RFQs. If

this is the case, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to

the Liquidity Provider Agreement). See also enlCutLimitLpInd.

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.237 enlDayCutLimitLp

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

RFQs adressed to the Liquidity Provider that need to be responded.

Format numeric 3

Where used: TD961 Daily Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.238 enlDayRfqLp

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

Liquidity Provider.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 480

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

6.239 enlDayUnadjVldRfqLp

Description This field contains the total number of Eurex EnLight daily RFQs addressed

to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the

Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format numeric 5

Where used: TD964 MTD Eurex EnLight Performance

6.240 enlDayVldRfqLp

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

adressed to the Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.241 enlDayVldRfqMkt

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

market.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 481

6.242 enlDayVldRfqResponses

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

provided on this day by Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.243 enlFulfInd

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

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

Format alphanumeric 3

Where used: TD955 Building Block Liquidity Provider Measurement

TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.244 enlInstrFulfInd

Description This field contains the Eurex EnLight RFQ fulfillment indicator for the

respective RFQ.

Format alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.245 enlMinVldRfqLp

Description This field contains the minimum valid RFQs per product per month per

Liquidity Provider. If the Liquidity Provider receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity

Provider Agreement). See also field enlMinVldRfqMkt.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 482

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.246 enlMinVldRfqMkt

Description This field contains the minimum valid RFQs per product per month per total

market. If the total market receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider

Agreement). See also field enlMinVldRfqLp.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.247 enlMtdCutLimitLp

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

Provider.

Format numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.248 enlMtdCutLimitMkt

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

market.

Format numeric 7, 4

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 483

6.249 enlMtdVldRfqLp

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

addressed to the Liquidity Provider.

Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.250 enlMtdVldRfqMkt

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

market.

Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.251 enlMtdVldRfqResponses

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

responses provided MTD by Liquidity Provider.

Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.252 enlRespRateInd

Description This field indicates whether the Eurex EnLight response rate MTD (number of

MTD valid good RFQ responses divided by total number of MTD adjusted

valid RFQs to LP) is fulfilled.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 484

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.253 enlRfqVal

Description This field contains an indicator on the whether the RFQ was valid.

Format alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.254 enlViolPct

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

MTD.

Format numeric 5, 2

Where used: TD962 MTD Eurex EnLight LP Performance

TD964 MTD Eurex EnLight Performance

6.255 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 485

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades

6.256 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance

RD115 User Profile Status

6.257 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

6.258 entryTime

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

generic time format.

Format TimeFormat18

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 486

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

TE550 Open Order Detail

6.259 envText

Description This field describes from which technical environment the report comes from.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsAAcceptanceSSimulationPProduction

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 487

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 488

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

Vers. 2
24.04.2024
Page 489

6.260 errDescription

Description This field contains the error message. The following content will be possible:

Format alphanumeric 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 490

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Client long value is missing.
2		Registration rejected, short code/algoID already registered in database.
5		Duplicate record submitted on the same business date.
6		Invalid Short Code ID.
7		ParticipantID not assigned.
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.
20		Invalid Algo ID.
21		Invalid value in field upload date.
22		Invalid value in field email address.
23		Not an authorized DEA provider.
24		Not applicable.
25		Client long value already registered.
26		No existing short code registration to delete.
27		Retroactive or intraday changes are not permitted.
28		Uploads with ValidFromDate in the future can only be processed for the next trading day (T+1).
29		Changing classification rule is not permitted.
30		Modification rejected, short code not registered in database.
98		Complete uploadFile rejected.
99		Other errors.

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 491

6.261 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.262 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.263 etiFeeReb

Description This field contains the Lean Order fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.264 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 492

6.265 eventActivity

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

Event.

Format alphanumeric 1

Valid Values	Decodes	<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:	TC600 Xetra EnLight Maintenance	
	TE600 Eurex EnLight Maintenance	

6.266 eventExpiryTime

Description This field contains the expiry time for the negotiation event.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.267 eventFreeText

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

part of the negotiation event.

Format alphanumeric 132

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 493

6.268 eventId

Description This field contains the Negotiation Event ID given by the Selective RFQ

service (unique per business day).

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.269 eventOpenQty

Description This field contains the Open Quantity and for respondent based on the corre-

sponding Show Quantity Flag

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.270 eventOverallQty

Description This field contains the Overall Quantity which is sum of the Open Quantity

and the Total Deal Quantity.

Format numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 494

6.271 eventReportId

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

Requester.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.272 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: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.273 eventStartTime

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

format.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 495

6.274 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

Valid Values **Decodes Descriptions OPEN** Open 2 CLOSE Close EXP 3 Expired **SYSCLS** Closed By System **SUSP** Suspended RfQ 6 **FREEZE** Freeze Where used: TC600 Xetra EnLight Maintenance TE600 Eurex EnLight Maintenance

6.275 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

6.276 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1IIndicative2FFirm

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 496

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.277 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

Where used: TR102 Excessive System Usage Report

TR107 Excessive System Usage Detailed Transaction Report

6.278 exchangeOrderId

Description This field indicates the unique order ID assigned by the exchange.

Format alphanumeric 20

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

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

6.279 exchNam

Description This field contains the exchange name.

Format alphanumeric 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 497

Time Roport rug b	, coemputatio	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
XFRA		Boerse Frankfurt
XBUL		Bulgarian Stock Exchange
XBUD		Budapest Stock Exchange
XLJU		Ljubljana Stock Exchange
XPRA		Prague Stock Exchange
XZAG		Zagreb Stock Exchange
XMAL		Malta Stock Exchange
Where used:	CB042 Fee Per Ex	ecuted Order
	CB050 Fee Overal	l Summary
	CB060 Fee Statem	ent
	CB062 Designated	•
	CB068 Transaction Overview	
	CB069 Transaction Report	
	CB080 Monthly Fee and Rebate Statement	
	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt	
	CB150 Fee Overall Summary 1 / Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt	
	CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order	
	CB243 Specialist Service Fee XFS Per Executed Order	
	CB250 Specialist Service Fee Overall Summary	
	CB253 Specialist S	Service Fee XFS Overall Summary
		Service Fee Statement
		Service Fee XFS Statement
		Per Executed Order
		nthly Fee and Rebate Statement
		ce Report Equities Regulated Market Maker
		ce Report ETFs & ETPs Regulated Market Maker ce Report Equities Designated Sponsor
		ce Report Equities Designated Sponsor
		ee Report Equities Designated Sponsor
	=	the Report ETFs & ETPs Designated Sponsor
	•	port Equities Designated Sponsor
		Rating Report Equities Designated Sponsor
		il Liquidity Provider
		il Member Organization
		Issuer-Designated Sponsor Report ETFs & ETPs
		Designated Sponsor-Issuer Report ETFs & ETPs
	PMOON Charielist I	Performance per Executed Order

PM900 Specialist Performance per Executed Order

T7 Delegge 1.0.1	
T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 498

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 499

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.280 exchRat

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

currency.

Format numeric 16, 9

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 500

Where used: CB042 Fee Per Executed Order

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary

CB442 DBDX Fee Per Executed Order

TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation

6.281 execDate

Description This field contains the execution date.

Format DateFormat

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

6.282 execDuration

Description This field displays the execution duration including the time a Stop order had

potentially been triggerable, in seconds, with centiseconds as decimals.

Format numeric 7, 2

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

6.283 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 501

Where used: RD185 Auto Approval Rule Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.284 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 11, 5

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 502

6.285 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: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

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

TC810 T7 Daily Trade Confirmation TC910 T7 Daily Match Step Activity TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report TE550 Open Order Detail

TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation TE910 T7 Daily Trade Activity

6.286 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: RD185 Auto Approval Rule Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance

T7 Release 12.1	
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XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 503

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.287 execRetailVolume

Description This field displays the executed volume of matched RLP quotes and RLP

orders of this RLP (for RMO: of all matched RMO orders of this RMO trader)

in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.288 execRetailVolumeAggressive

Description This field displays the aggressively executed volume of matched RLP quotes

and RLP orders of this RLP (for RMO: of aggressively executed volume of RMO orders of this RMO trader) in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.289 execRetailVolumeAggressiveAllRMO

Description This field displays the aggressively executed volume of RMO orders of all

RMO traders in Continuous in one instrument on this trading day. Aggres-

sively from the RMO perspective.

Format numeric 15, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 504

Where used: PM700 Xetra Retail Liquidity Provider

6.290 execRetailVolumeAggressiveAllRMOMtd

Description This field displays the aggressively executed volume of RMO orders of all

RMO traders in Continuous in one instrument month-to-date. Aggressively

from the RMO perspective.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

6.291 execRetailVolumeAggressiveMtd

Description This field displays the aggressively executed volume of matched RLP quotes

and RLP orders of this RLP (for RMO: of aggressively executed volume of

RMO orders of this RMO trader) in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.292 execRetailVolumeAuction

Description This field displays the in-auction executed volume of RMO orders of this

RMO trader in one instrument on this trading day.

Format numeric 15, 4

Where used: PM710 Xetra Retail Member Organization

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 505

6.293 execRetailVolumeAuctionMtd

Description This field displays the in-auction executed volume of RMO orders of this

RMO trader in one instrument month-to-date.

Format numeric 15, 4

Where used: PM710 Xetra Retail Member Organization

6.294 execRetailVolumeMtd

Description This field displays the executed volume of matched RLP quotes and RLP

orders of this RLP (for RMO: of all matched RMO orders of this RMO trader)

in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.295 execRetailVolumePassive

Description This field displays the passively executed volume of matching RLP quotes

and RLP orders of this RLP (for RMO: of passively executed volume of RMO

orders of this RMO trader) in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.296 execRetailVolumePassiveMtd

Description This field displays the passively executed volume of matching RLP quotes

and RLP orders of this RLP (for RMO: of passively executed volume of RMO

orders of this RMO trader) in one instrument month-to-date.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 506

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.297 execRetailVolumeShare

Description This field displays the share of aggressively executed retail volume of this

RLP compared to the aggressively executed retail volume of all RLPs in one

instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.298 execRetailVolumeShareMtd

Description This field displays the share of aggressively executed retail volume of this

RLP compared to the aggressively executed retail volume of all RLPs in one

instrument month-to-date.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.299 execRetailVolumeShareOfAllRMO

Description This field displays the volume share of this RLP of all aggressive RMO

volume in Continuous in one instrument on this trading day, i.e. the quotient

of execRetailVolumePassive divided by execRetailVolumeAggres-

siveAllRMO.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 507

6.300 execRetailVolumeShareOfAllRMOMtd

Description This field displays the volume share of this RLP of all aggressive RMO

volume in Continuous in one instrument month-to-date, i.e. the quotient of execRetailVolumePassiveMtd divided by execRetailVolumeAggressiveAllR-

MOMtd.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.301 execTime

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

executed.

Format TimeFormat18

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

6.302 execTimeStamp

Description This field displays the execution time stamp.

Format TimeFormat

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

6.303 exerStylTyp

Description This field indicates the exercise style of the option, which determines when

the option can be exercised by the option holder.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 508

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

A American E European

Where used: TA113 Complex and Flexible Instrument Definition

6.304 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

Where used: TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

6.305 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

6.306 expSettlDate

Description This field represents the Expiration Settlement Date, i.e. the Expiration Date

of the contract plus the Business Day Offset.

Format DateFormat

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 509

Where used: TA115 Total Return Futures Parameters

6.307 expToBeQuot

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

market maker program.

Format numeric 5

Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

TD982 Special Report French Equity Options

6.308 factDat

Description This field indicates the reporting business day.

Format DateFormat

Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD TE547 TES Late Approval Report

6.309 feeAdj

Description This field contains the fee adjustment type.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 510

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.310 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB150 Fee Overall Summary T7 Boerse Frankfurt CB480 DBDX Monthly Fee and Rebate Statement

6.311 feeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.312 feeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.313 feeCrtMthBal

Description This field contains the fee current monthly balance.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 511

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.314 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

TR107 Excessive System Usage Detailed Transaction Report

6.315 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

6.316 feeIdntCode

Description This field contains the trading relevant information of the Fee Code.

Format alphanumeric 15

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 512

6.317 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

6.318 feePrvDayAmnt

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

type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.319 feePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.320 feeRatio

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

(fixed by Deutsche Börse AG).

Format numeric 8

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 513

Where used: TL001 System Transaction Overview

6.321 feeTypCod

Description This field contains the Fee Type Code.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 514

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
703	703	OTC TRADE
708	708	MIDPOINT
710	710	ETFs ETCs PASS
715	715	DS Bonus
716	716	SP Bonus
717	717	SP Bonus PE
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
733	733	RMO STD DAX
734	734	RMO BEST-EX DAX
735	735	RMO STD OTHERS
736	736	RMO BEST-EX OTHERS
737	737	RMO LEAN STD DAX
738	738	RMO LEAN BEST-EX DAX
739	739	RMO LEAN STD OTHERS
740	740	LEAN DAX
741	741	LEAN ETF ETCs
742	742	LEAN OTH INST
743	743	RMO LEAN BEST-EX OTHERS
744	744	RLP DAX
744	744	RLP DAX
747	747	RLP MDAX
748	748	RLP AMER
749	749	RLP OTHERS
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCT
752	752	BONDS
753	753	BONDS SSF
754	754	RLP LEAN MDAX
755	755	RLP LEAN AMER
756	756	RLP LEAN OTHERS
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
776	776	EXCESSIVE USAGE FEE
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND

Vers. 2 24.04.2024 Page 515

T7 Release 12		
XML Report Re	eference Manual	Vers.
		24.04.202
XML Report Ta	g Descriptions	Page 51
'		
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
810	810	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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 517

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

6.322 feeTypCodAll

Description This field contains all fee type codes per order. The fee type codes in this field

are separated by comma without blank.

Format alphanumeric 35

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.323 feeTypNam

Description This field contains the fee type name.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 518

Valid Values	<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 and Exchange Traded Commod- ities 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
DAX	DAX	Transaction Fees for DAX Instruments Value- based price (other orders)
ETF ETCs	ETF ETCs	Transaction Fees for Exchange Traded Funds at Exchange Traded Commodities Value-based price (other orders)
OTHER INSTR	OTHER INSTR	Transaction Fees for Other Instruments Valuebased price (other orders)
LEAN DAX	LEAN DAX	Transaction Fees for DAX Instruments Valuebased price (Lean order)
LEAN ETF ETCs	LEAN ETF ETCs	Transaction Fees for Exchange Traded Funds at Exchange Traded Commodities Value-based price (Lean order)
LEAN OTH INST	LEAN OTH INST	Transaction Fees for Other Instruments Valuebased price (Lean 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 519

		Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
LEAN REBATE	LEAN REBATE	Rebate for Lean order 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
LPP REBATE	LPP REBATE	Liquidity Provider Program Rebate
MM SMC REFUND	MM SMC REFUND	Market Maker Stress Market Conditions Refund
TES OFF BOOK	TES OFF BOOK	Trade Entry Service Off Book
OTC TRD ENTRIES	OTC TRD ENTRIES	OTC Trade Entries XETR
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 va

T7 Release 12.1		
XML Report Reference	e Manual	Vers. 2
		24.04.2024
XML Report Tag Desc	riptions	Page 520
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 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

SP Bonus non CCP -coll safe custody BOND

ADD BON NONCCP1

ADD BON NONCCP1

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T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 521

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

feeYtdAmnt 6.324

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

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

clearing relationships).

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.325 finalMissing

Description This field contains the count of missing short codes of the field

"ClientID", "Execution Decision" and "Investment Decision" of day t, which

were neither decrypted with a long code on trading day t nor t+1 eob.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.326 finalMissingMtd

Description This field contains a month-to-date percentage of missing short codes of the

> field "ClientID", "Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on the trading day t nor t+1 eob. This MTD figure is calculated as sum of all "final missings after t+1" and

divided by the sum of all "used short codes of days t".

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 522

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.327 finalMissingPerc

Description This field contains the percentage of missing short codes of the field

"ClientID", "Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

6.328 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

6.329 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 523

6.330 firmOtrVol

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

volumes.

Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

6.331 fixClOrdId

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.332 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

6.333 fixFee

Description This field contains the fix fee.

Format numeric signed 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 524

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.334 fixLfClOrdId

Description This field contains the FIX LF client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.335 fixRefFee

Description This field contains the refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.336 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: RD185 Auto Approval Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail

T7 Release 12.1	
	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 525

TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.337 floor

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

Format numeric 12

Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

TR107 Excessive System Usage Detailed Transaction Report

6.338 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

6.339 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

TR107 Excessive System Usage Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 526

6.340 floorVol

Description This field displays the different floors of the volume based OTR for regular

members and market makers.

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

Volume.

Format numeric 7

Where used: TR101 MiFID II OTR Report

6.341 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

6.342 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 11, 5

Where used: TA113 Complex and Flexible Instrument Definition

6.343 freeText1

Description This field contains the text entered by the participant.

77.0.1	
T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 527

RD135 Trade Enrichment Rule Status Where used:

> RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.344 freeText2

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

> RD185 Auto Approval Rule Status TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

TE550 Open Order Detail **TE590 CLIP Trading Indication** TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TR160 Identifier Mapping Error

TR162 Algo HFT Error

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 528

6.345 freeText3

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.346 freeText4

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

content of the memberInternalOrderNumber.

Format alphanumeric 16

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.347 fulfCovTimInd

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

time required as per the market maker package obligations.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 529

<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 TD981 Special Market Making Report

6.348 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

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

6.349 fulfillmentExplanation

Description This field provides information about the fulfillment (or missing fulfillment)

on complex instrument level and is only used by TD943.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 530

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NO_QUOTE_REQ RESP	No Quote Request Response
2	QR_RSP_TIME_FULF	Quote Request Response Time Fulfilled
3	QR_HLD_TIME_FULF	Quote Request Holding Time Fulfilled
4	QR_HLD_TIME_FAIL	Quote Request Holding Time Failed
5	QR_RSP_TIME_FAIL	Quote Request Response Time Failed
Where used:	TD943 Daily Strategy Buil Performance	ding Block Liquidity Provider Quote Request

6.350 fulfPackEqtInd

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

minimum number of equity products is fulfilled.

Format alphanumeric 1

 Valid Values
 Decodes
 Descriptions

 Y
 Yes

 N
 No

 Where used:
 TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.351 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 531

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.352 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

6.353 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 532

6.354 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

6.355 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

6.356 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 533

6.357 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

6.358 funding Days

Description This field represents the Funding Days calculated as the calendar day

difference between the current and the previous Day Settlement date.

Format numeric signed 2

Where used: TA115 Total Return Futures Parameters

6.359 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 534

6.360 futureQty

Description This field contains the new future quantity provided by the responder.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.361 goodQuoReqResp

Description This field contains the good quote request responses, which is the unadjusted

number of good answered quote requests provided by the member as oblig-

atory to a market maker agreement with Eurex.

Format numeric 10

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

Performance

6.362 graceFactor

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

Performance lower than the Market Maker performance requirement to be

eligible for the Market Maker Floor.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

TR107 Excessive System Usage Detailed Transaction Report

6.363 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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 535

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.364 graceFactorVol

Description Grace Factor which allows Market Makers with Quote Performance lower

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

name contains Vol although it is not a Volume.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.365 halfMtdDays

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

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.366 hdgTyp

Description This field indicates the hedge type used in the off-book trade.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 536

<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

6.367 headroom

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

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

TR107 Excessive System Usage Detailed Transaction Report

6.368 highPrc

Description This field contains the higher price since start of trading.

Format numeric signed 11, 5

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

6.369 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 537

Where used: TC540 Daily Order Maintenance

TE540 Daily Order Maintenance

6.370 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

6.371 initDispQty

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

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.372 initiatingUser

Description This field indicates the login name of the initiating user who entered the TES

trade.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 538

Where used: RD185 Auto Approval Rule Status

6.373 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

6.374 instManual

Description This field indicates when some manual entries overwrite the variance futures

instrument parameters.

Format alphanumeric 1

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

False - Automatic Calculation

1 True - Manual Update

Where used: TA114 Variance Futures Parameter

6.375 instNam

Description This field contains the instrument long name.

Format alphanumeric 30

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 539

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

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

6.376 instrChgTim

Description This field displays the instrument change time.

Format TimeFormat

Where used: TD965 Specialist State Change

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 540

6.377 instrumentId

Description This field contains the unique security ID of the T7 system for instruments, as

published in the reference data, used e.g. in the communication with the

customers in the ETI interface.

Format numeric 20

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 541

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

6.378 instrumentMnemonic

Description This field contains an alternate identification of the instrument. In the cash

market, it contains an abbreviation of the instrument's long name, which will remain constant. In the derivatives market, it contains the functional identification of the instrument, which may change in exceptional circumstances. These include among others - Corporate Actions, which change the contained strike price or changes of the Trading Calendar, which might change the

contained contract date.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 542

PM900 Specialist Performance per Executed Order

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

6.379 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 543

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.380 instrumentType

Description This field contains the instrument type code. Cash markets have only simple

instruments, and all the others are derivatives specific.

Format alphanumeric 1

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

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM920 ITM Issuer Fulfillment Instrument Level

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 544

PM930 ITM Issuer Performance Per Executed Order

RD185 Auto Approval Rule Status

TA113 Complex and Flexible Instrument Definition

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

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

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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

6.381 instrWithoutPriceAbsoluteDly

Description This field displays the daily absolute number of instruments without price (no

trade, no PWT quote).

Format numeric 9

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.382 instrWithoutPriceAbsoluteMtd

Description This field displays the month-to-date absolute number of instruments without

price (no trade, no PWT quote).

Format numeric 9

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 545

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.383 instrWithoutPricePercentageDly

Description This field displays the daily percentage rate of instruments without price (no

trade, no PWT quote).

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.384 instrWithoutPricePercentageMtd

Description This field displays the month-to-date percentage rate of instruments without

price (no trade, no PWT quote).

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

6.385 instState

Description This field contains the instrument state.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	Descriptions
1	CLSD	Closed
2	REST	Restricted
3	BOOK	Book
4	CONT	Continuous
5	AUCT	Auction
6	FREZ	Freeze
7	PREC	Pre-Call

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 546

Where used: TD965 Specialist State Change

6.386 instTradDat

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

eters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.387 internalDescription

Description This field will display the value which the owner entered while creating

Marketwide SMP ID and for the registered BU the value which it entered

while registering Marketwide SMP ID.

Format alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

6.388 investIdentifier

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

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

numeric short code.

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 547

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.389 investQualifier

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

al_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: RD185 Auto Approval Rule Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 548

6.390 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 False - The TES trade is not a broker trade
1 True - The TES trade is a broker trade

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

6.391 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

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE910 T7 Daily Trade Activity

6.392 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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 549

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

Vers. 2
24.04.2024
Page 550

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
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

6.393 isMarketwideSMP

Description This flag represents if the SMP ID is Marketwide or not.

Format alphanumeric 1

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

False Not a Marketwide SMP ID.

True Marketwide SMP ID.

Where used: TE540 Daily Order Maintenance

TE550 Open Order Detail

6.394 isOnBook

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

Format alphanumeric 1

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

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

Where used: TE545 Daily TES Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 551

6.395 issuerIdCod

Description This fields contains the Issuer..

Format alphanumeric 5

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

6.396 isUSFlg

Description This field contains the information whether a user is US located.

Format alphanumeric 1

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

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

Where used: RD115 User Profile Status

6.397 item

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

Format numeric 6

Where used: TC610 Xetra EnLight Best Execution Summary

TE610 Eurex EnLight Best Execution Summary

6.398 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 552

Where used: CB062 Designated Sponsor Refund

CB162 Monthly Specialist Refund TC810 T7 Daily Trade Confirmation

6.399 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 11, 5

Where used: TE600 Eurex EnLight Maintenance

6.400 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

6.401 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 553

Where used: TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

6.402 leadParticipant

Description This fields indicates the name of the lead participant of an investment firm.

Format alphanumeric 5

Where used: TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR901 MiFID II Message Rate Report

6.403 leadPartLngName

Description This fields indicates the long name of the lead participant.

Format alphanumeric 40

Where used: TL001 System Transaction Overview

TR101 MiFID II OTR Report

TR901 MiFID II Message Rate Report

6.404 legexecPrc

Description This field defines leg price of the instrument which is provided with the TES

trade request

Format numeric signed 11, 5

Where used: TE545 Daily TES Maintenance

TE547 TES Late Approval Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 554

6.405 legExecQty

Description To be filled only for the initiator of the TES trade with the legQty field in the

legPriceGrp of the BCTESTradeMessage.

Format numeric 13, 4

Where used: TE545 Daily TES Maintenance

TE547 TES Late Approval Report

6.406 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

<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

6.407 limit

Description This field displays the number of free transactions per member on that day.

Calculated by: "ratio" * number of trades.

Format numeric 11

Where used: TL001 System Transaction Overview

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 555

6.408 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

TR106 Order to Trade Ratio Detailed Transaction Report

6.409 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

TR106 Order to Trade Ratio Detailed Transaction Report

6.410 limitTypeVol

Description The field indicates whether the member was qualified for MMThreshold for

the volume based OTR, possible values are "MQ Limit. /. non-MQ Limit". NB: For regulatory reasons, this field name contains Vol although it is not a

Volume.

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

TR106 Order to Trade Ratio Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 556

6.411 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

TR106 Order to Trade Ratio Detailed Transaction Report

6.412 limOrdrPrc

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

participant.

Format numeric signed 11, 5

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

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

6.413 limType

Description This field shows the type of transaction limit.

Format alphanumeric 8

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

A All All

S Standard Standard

N No Impact No Market Data Impact

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 557

Where used: CB069 Transaction Report

TR102 Excessive System Usage Report TR104 Eurex Daily ESU Parameter

TR107 Excessive System Usage Detailed Transaction Report

6.414 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

TR106 Order to Trade Ratio Detailed Transaction Report

6.415 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

TR106 Order to Trade Ratio Detailed Transaction Report

6.416 liqClass

Description This field displays the liquidity class of an equity.

Format numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor

6.417 liqClassMtd

Description This field displays the liquidity class of an equity month-to-date.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 558

Format numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor

6.418 liqProvActivity

Description This flag is used to indicate whether an order, quote or TES trade side is

related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be

counted towards meeting related market making obligations.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: RD185 Auto Approval Rule Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.419 logNam

Description This field indicates the login name of the user.

Format alphanumeric 11

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 559

Where used: RD115 User Profile Status

6.420 longValue

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

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

which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible-'PNAL' PNAL, if the short code belongs to a pending allocation.

Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.421 lowPrc

Description This field contains the lower price since start of trading.

Format numeric signed 11, 5

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

6.422 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 11, 5

Where used: TD930 Daily Trade Statistics

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 560

6.423 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.424 lstTrdPrc

Description This field contains the last trade price.

Format numeric signed 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.425 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

6.426 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 561

6.427 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: RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status TC540 Daily Order Maintenance

TC550 Open Order Detail

TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance TE550 Open Order Detail

TE595 Cross and Pre-arranged Trades TE812 Daily Prevented Self-Matches

6.428 matchStep

Description This field contains match step ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TC910 T7 Daily Match Step Activity TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation TE910 T7 Daily Trade Activity

6.429 matchType

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

Format alphanumeric 1

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 562

Valid Values	Decodes	<u>Descriptions</u>
<u>, , , , , , , , , , , , , , , , , , , </u>		•
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_OR	DERAuto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTIO	NContinuous auction match events
Where used:	TC540 Daily Order Mainte	enance

6.430 maxCalSprdQty

Description This field contains the maximum allowed future spread quantity for a trader in

a given product.

Format numeric 13, 4

Where used: RD215 Clearing Member Defined TSL Status

6.431 maxCalSprdQtyCM

Description This field contains the maximum standard TSL quantity for calendar spreads

for a given TSL product group and business unit assigned by the clearing

member.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.432 maxCalSprdQtyCon

Description This field contains the maximum TSL consumptions for calendar spreads for a

given TSL product group for a business unit for the current business day

expressed in percent.

Format numeric 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 563

Where used: RD215 Clearing Member Defined TSL Status

6.433 maxCalSprdQtyETSL

Description This field contains the maximum exceptional TSL quantity for calendar

spreads for a given product and user.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.434 maxCalSprdQtyETSLCon

Description This field contains the maximum exceptional TSL consumption for calendar

spread for a given product and user for the current business day expressed in

percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.435 maxCalSprdQtyETSLConperUsrGrp

Description This field contains the maximum exceptional TSL consumption for calendar

spread for a given product and user group for the current business day

expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 564

6.436 maxCalSprdQtyETSLperUsrGrp

Description This field contains the maximum exceptional TSL quantity for calendar

spreads for a given product and user group.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.437 maxCalSprdQtySTSL

Description This field contains the maximum standard TSL quantity for calendar spreads

for a given TSL product group and Trading Member.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.438 maxCalSprdQtySTSLCon

Description This field contains the maximum standard TSL consumption for calendar

spreads for a given TSL product group and user for the current business day

expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.439 maxOrderQtyCM

Description This field contains the maximum standard TSL quantity for on-exchange

regular orders for a given TSL product group and business unit assigned by

the clearing member.

Format numeric 13, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 565

Where used: RD225 Trading Member Defined TSL Status

6.440 maxOrderQtyETSL

Description This field contains the maximum exceptional TSL quantity for on-exchange

regular orders for a given product and user.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.441 maxOrderQtyETSLCon

Description This field contains the maximum exceptional TSL consumption for on-

exchange regular orders for a given product and user for the current business

day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.442 maxOrderQtyETSLConperUsrGrp

Description This field contains the maximum exceptional TSL consumption for on-

exchange regular orders for a given product and user group for the current

business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.443 maxOrderQtyETSLperUsrGrp

Description This field contains the maximum exceptional TSL quantity for on-exchange

regular orders for a given product and user group.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 566

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.444 maxOrderQtySTSL

Description This field contains the maximum standard TSL quantity for on-exchange

regular orders for a given TSL product group and Trading Member.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.445 maxOrderQtySTSLCon

Description This field contains the maximum standard TSL consumption for on-exchange

regular orders for a given TSL product group and user for the current business

day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.446 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 567

6.447 maxOrdrQty

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

to the trader in the given product.

Format numeric 13, 4

Where used: RD115 User Profile Status

RD215 Clearing Member Defined TSL Status

6.448 maxOrdrQtyCon

Description This field contains the maximum TSL consumption for on-exchange regular

orders for a given TSL product group for a business unit for the current

business day expressed in percent.

Format numeric 5

Where used: RD215 Clearing Member Defined TSL Status

6.449 maxPriceDeviation

Description This field defines the maximum allowed deviation between the TES trade

price and the last traded order book price.

Format numeric 12, 5

Where used: RD185 Auto Approval Rule Status

6.450 maxPriceDeviationUnit

Description This field defines whether the value in maxPriceDeviation is quoted as

absolute or percentage value with respect to the last traded order book price.

Format alphanumeric 1

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 568

<u>Valid Values</u>	Decodes	<u>Descriptions</u>
1	A	Absolute
2	P	Percentage

Where used: RD185 Auto Approval Rule Status

6.451 maxRatioMarket12M

Description This field contains the max value across all ISIN/currency combinations of the

daily report defined as transactions12Month/tradingSec12Month i.e.

"ratioMarket12M".

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.452 maxRatioMarketDate

Description This field contains the max value across all ISIN/currency combinations of the

daily report defined as noTransactionsDate/noSecDate, i.e. "ratioMar-

ketDate".

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

6.453 maxRatioMarketMtd

Description This field contains the max value across all ISIN/currency combinations of the

daily report defined as noTransactionsMTD/noSecMTD, i.e. "ratioMar-

ketMtd".

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 569

6.454 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

6.455 maxRatioSingle12M

Description This field contains the maximum value per product of the daily report defined

as transactions 12M/trading Sec 12M.

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.456 maxRatioSingleDate

Description This field contains the maximum value per product of the daily report defined

as noTransactionsDate/noSecDate.

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.457 maxRatioSingleMtd

Description This field contains the maximum value per product of the daily report defined

as noTransactionsMTD/noSecMTD.

Format numeric 6, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 570

Where used: TR902 Daily Order and Quote Transactions

6.458 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

6.459 maxSpread

Description Maximal spread of quotes with bid price in the range of minimum tick size

and upper bid price for this interval.

Format numeric 24, 5

Where used: TR105 Minimum Quotation Requirement

6.460 maxSpreadSMCIncrement

Description Maximum Spread SMC Increment.

Format numeric 24

Where used: TR105 Minimum Quotation Requirement

6.461 maxTESQty

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

member can trade while entering an off-book transaction.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 571

Format numeric 13, 4

Where used: RD215 Clearing Member Defined TSL Status

6.462 maxTESQtyCM

Description This field contains the maximum TSL quantity for TES trades for a given TSL

product group and business unit assigned by the clearing member.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.463 maxTESQtyCon

Description This field contains the maximum TSL consumption for TES trades for a given

TSL product group for a business unit for the current business day expressed

in percent.

Format numeric 5

Where used: RD215 Clearing Member Defined TSL Status

6.464 maxTESQtyETSL

Description This field contains the maximum exceptional TSL quantity for TES trades for

a given product and user.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 572

6.465 maxTESQtyETSLCon

Description This field contains the maximum exceptional TSL consumption for TES

trades for a given product and user for the current business day expressed in

percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.466 maxTESQtyETSLConperUsrGrp

Description This field contains the maximum exceptional TSL consumption for TES

trades for a given product and user group for the current business day

expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.467 maxTESQtyETSLperUsrGrp

Description This field contains the maximum exceptional TSL quantity for TES trades for

a given product and user group.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.468 maxTESQtySTSL

Description This field contains the maximum standard TSL quantity for TES trades for a

given TSL product group and user.

Format numeric 13, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 573

Where used: RD225 Trading Member Defined TSL Status

6.469 maxTESQtySTSLCon

Description This field contains the maximum standard TSL consumption for TES trades

for a given TSL product group and user for the current business day expressed

in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

6.470 maxTradeQty

Description This field contains the Auto approval rule can be applied if the TES trade side

quantity is less than or equal to the value provided in this field. Relevant only

for Derivatives Market.

Format numeric 13, 4

Where used: RD185 Auto Approval Rule Status

6.471 maxTradeValue

Description This field specifies that the auto approval rule can be applied if the TES trade

side value is less than or equal to the value provided in this field. Relevant

only for Cash Market.

Format numeric 13, 4

Where used: RD185 Auto Approval Rule Status

6.472 membCcpClgIdCod

Description This field indicates the CCP clearning member ID.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 574

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.473 membClgIdCod

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

Format alphanumeric 5

Where used: RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

TT135 Risk Event Report

6.474 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

Vers. 2
24.04.2024
Page 575

TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.475 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used: RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.476 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 576

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

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD961 Daily Eurex EnLight LP Performance TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance TD981 Special Market Making Report TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.477 membExcIdCodSubm

Description This field contains the exchange member ID of the submitter of a state

change.

Format alphanumeric 5

Where used: TD965 Specialist State Change

6.478 membId

Description This field contains the member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 577

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

T7 D-I 10 1	
T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 578

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD965 Specialist State Change

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 579

6.479 membLglNam

Description This field contains the legal name of the member.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 580

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD965 Specialist State Change

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 581

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error TR161 Identifier Mapping Status

TR162 Algo HFT Error TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
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

TT138 Pre-trade Risk Control for Cash

6.480 membPrvDayServFeeAmnt

Description This field contains the previous day service fee amount of the member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.481 membPrvMthServFeeAmnt

Description This field contains the previous month service fee amount of the member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.482 membYtdServFeeAmnt

Description This field contains the member yield service fee amount.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 582

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.483 minimumSmcDuration

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.484 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

6.485 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

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 583

6.486 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

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.487 minQuoteQtyTimePercentageDly

Description This field displays the daily minimum quote quantity fulfillment over time in

percentage.

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.488 minQuoteQtyTimePercentageMtd

Description This field displays the month-to-date minimum quote quantity fulfillment

over time in percentage.

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.489 minQuoteSize

Description Minimum quote size to be compared with the order quantity of the respective

quote leg.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 584

Format numeric 15

Where used: TR105 Minimum Quotation Requirement

6.490 minQuoteSizeSMC

Description Minimum quote size SMC.

Format numeric 15

Where used: TR105 Minimum Quotation Requirement

6.491 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
CB162 Monthly Specialist Refund
RD110 User Profile Maintenance

RD115 User Profile Status

RD185 Auto Approval Rule Status TL001 System Transaction Overview

TT133 Trading Risk Events

6.492 mktUndlyPrc

Description This field contains the market underlying price which is used to calculate the

intraday realised variance for Variance Futures.

Format numeric signed 11, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 585

Where used: TE545 Daily TES Maintenance

TE810 T7 Daily Trade Confirmation

6.493 mktWideMatchInstCrossIdExpDat

Description This field provides the expiration date of the Marketwide SMP ID, default is

31.12.9999.

Format DateFormat

Where used: RD235 Marketwide SMP ID Status

TE540 Daily Order Maintenance TE550 Open Order Detail

6.494 mktWideMatchInstCrossIdLastModDate

Description This field provides the date stating Last modified Market wide SMP ID.

Format DateFormat

Where used: RD235 Marketwide SMP ID Status

6.495 mktWideMatchInstCrossIdSts

Description This field represents the status of the Marketwide SMP ID.

Format alphanumeric 1

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

Pending Active Marketwide SMP ID is pending for activation.

2 Active Marketwide SMP ID is active.

Where used: RD235 Marketwide SMP ID Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 586

6.496 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

TR104 Eurex Daily ESU Parameter

TR107 Excessive System Usage Detailed Transaction Report

6.497 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

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.498 mmpActivity

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

Format alphanumeric 1

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 587

Where used: TT132 Market Maker Protection

6.499 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.500 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

6.501 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 588

6.502 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

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.503 mmpTimeWindow

Description This field contains the market marker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.504 mmpVega

Description This field contains the market marker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.505 mmpVolume

Description This field contains the market marker protection volume.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 589

6.506 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

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.507 mnthlyReq

Description This field contains the monthly required violation percentage.

Format numeric 6, 2

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

Performance

6.508 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

6.509 mqBaseFactorCnt

Description This field contains the MQ base Factor depending on the spread quality for the

transaction based Order to Trade Ratio (OTR).

Format numeric 17, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 590

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.510 mqBaseFactorVol

Description This field contains the MQ base Factor depending on the spread quality for the

volume based Order to Trade Ratio (OTR).

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.511 mrtyDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.512 mtdDays

Description This field contains the total trading days till date

Format numeric 2

Where used: TD964 MTD Eurex EnLight Performance

TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 591

6.513 mtdNoEquProdsFulfilPack

Description This field contains the number of single products (e.g. equity options or

futures) as part of the package which the members have fulfilled mtd.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.514 mtdNoIdxProdsFulfilPack

Description This field contains the number of index based products as part of the package

which the members have fulfilled mtd.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.515 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

6.516 mtdTotVol

Description This field contains the monthly total contract volume in the current month.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

TE930 T7 Daily Trade Statistics

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 592

6.517 mthPackReqEqt

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

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

products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.518 mthPackReqIdx

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

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

the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.519 mthReqCovTim

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

and is equal to sumReqTim.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 593

6.520 mthReqQuoReqViolP

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

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

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.521 mthReqViol

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

is equal to nbrTolViolDays.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.522 mthReqVol

Description This field contains the required monthly volume.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.523 nationalIDCountryCode

Description This field states the country code of the NationalID submitted by the member.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 594

Format alphanumeric 2

Where used: TR161 Identifier Mapping Status

TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.524 nationalIDPriority

Description This field states the priority of the NationalID submitted by the member.

Format alphanumeric 1

Where used: TR161 Identifier Mapping Status

TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.525 nbrEqtOptToBeQuot

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

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

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.526 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 595

Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.527 nbrIdxOptToBeQuot

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

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

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.528 nbrOfAllRLP

Description This field displays the number of all RLPs in one instrument on this trading

day.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

6.529 nbrOfRetailOrdersAllRLP

Description This field displays the number of RLP orders of all RLPs in one instrument on

this trading day.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 596

6.530 nbrOfRetailOrdersAllRLPMtd

Description This field displays the number of RLP orders of all RLPs in one instrument

month-to-date.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

6.531 nbrOfRetailQuotesAllRLP

Description This field displays the number of RLP quotes of all RLPs in one instrument on

this trading day.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

6.532 nbrOfRetailQuotesAllRLPMtd

Description This field displays the number of RLP quotes of all RLPs in one instrument

month-to-date.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

6.533 nbrOfRetailTradesAllRLP

Description This field displays the number of trades from RLP quotes and RLP orders of

all RLPs in one instrument on this trading day.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 597

6.534 nbrOfRetailTradesAllRLPMtd

Description This field displays the number of trades from RLP quotes and RLP orders of

all RLPs in one instrument month-to-date.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

6.535 nbrTolViolDays

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

the market maker program.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.536 nettCoeff

Description The Netting Coefficient will be a weight assigned to Future Spread quantities

in the context of the Pre-Trade Risk functionality.

Format numeric 5, 4

Where used: TT136 Pre-trade Risk Control

6.537 newFuturePrc

Description This field contains the calculated new future price based on the new reference

price.

Format numeric signed 11, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 598

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.538 newOptionPrc

Description This field contains the calculated new option price based on the new reference

price.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.539 newRefPrc

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

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.540 nextBusDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.541 nextTradDat

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

Format DateFormat

Vers. 2
24.04.2024
Page 599

Where used: TA114 Variance Futures Parameter

6.542 noFillReason

Description This field provides the reason why the quote was not chosen for the deal.

Format alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	P	Price was not top of quote book.
2	R	Price was TOB, but Requester choose Random and quote side was not selected by the random algorithm.
3	M	The requester manually selected the quote side.

Where used: TC600 Xetra EnLight Maintenance

6.543 nomVal

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

Format numeric 13, 4

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

TE545 Daily TES Maintenance

6.544 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 600

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.545 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

6.546 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

6.547 noSecDate

Description This field contains the daily number of seconds an ISIN/currency combination

(for Cash Market) or Product (for Derivatives Market) was available for

trading on the respective reporting day.

Format numeric 6

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 601

6.548 noSecMtd

Description This field contains the month-to-date number of seconds an ISIN/currency

combinatin (for Cash Markets) or Product (for Derivatives arkets) 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

6.549 noTransactionsDate

Description This field contains the number of relevant order and quote messages per ISIN/

currency combination (for Cash Market) or per Product (for Derivatives Market) each participant (member ID) sent to the exchange on the report date.

Format numeric 9

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.550 noTransactionsDateIsin

Description This new field sums up noTransactionDate over all participants/members of

an investment firm in an ISIN/currency combination.

Format numeric 10

Where used: TR901 MiFID II Message Rate Report

6.551 noTransactionsMtd

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

report month per ISIN/currency combination (for Cash Markets) or per Product (for Derivatives Markets) for each participant send to the exchange.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 602

Format numeric 10

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.552 noTransactionsMtdIsin

Description This field sums up noTransactionMtd over all participants/members of an

investment firm in an ISIN/currency combination.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

6.553 numAU

Description This field displays the number of regular auctions (opening, intraday, and

closing auctions) in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.554 numAUMtd

Description This field displays the number of regular auctions (opening, intraday, and

closing auctions) in one instrument month-to-date..

Format numeric 13

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 603

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.555 numAUQuoted

Description This field displays the number of quoted regular auctions (opening, intraday,

and closing auctions) in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.556 numAUQuotedMtd

Description This field displays the number of quoted regular auctions (opening, intraday,

and closing auctions) in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.557 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

Vers. 2
24.04.2024
Page 604

6.558 numberOfLegs

Description This field contains the number of legs of the complex instrument (values 1 -

99).

Format numeric 2

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.559 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

6.560 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.561 numbOfTr

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

Format numeric 9

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 605

Where used: TL001 System Transaction Overview

6.562 numInstrumentsRequired

Description Number of Instruments required.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

6.563 numOA

Description This field displays the number of opening auction in one instrument on this

trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.564 numOAMtd

Description This field displays the number of opening auctions in one instrument month-

to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 606

6.565 numOAQuoted

Description This field displays the number of quoted opening auction in one instrument on

this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.566 numOAQuotedMtd

Description This field displays the number of quoted opening auctions in one instrument

month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.567 numQuotDays

Description This field displays the number of quoting days in one instrument month-to-

date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 607

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.568 numTradesDS

Description This field displays the number of trades in the M account during continuous

trading, auctions, and volatility interruptions in one instrument on this trading

day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.569 numTradesDSMtd

Description This field displays the number of trades in the M account during continuous

trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.570 numTradesMM

Description This field displays the number of trades in the M account during continuous

trading, auctions, and volatility interruptions in one instrument on this trading

day.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 608

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.571 numTradesMMMtd

Description This field displays the number of trades in the M account during continuous

trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.572 numTradesParticipant

Description This field shows the total number of trades of the Participant during

continuous trading, auctions, and volatility interruptions in one instrument on

this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

6.573 numTradesParticipantMtd

Description This field shows the total number of trades of the Participant during

continuous trading, auctions, and volatility interruptions in one instrument

month-to-date.

Format numeric 13

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 609

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor

6.574 numTradesSMC

Description This field shows the total number of trades during stressed market conditions

in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.575 numTradesSMCMtd

Description This field shows the total number of trades during stressed market conditions

in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.576 numTrdDays

Description This field displays the number of trading days in one instrument month-to-

date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 610

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.577 numUnitsDS

Description This field displays the number of traded units in the M account during

continuous trading, auctions, and volatility interruptions in one instrument on

this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.578 numUnitsDSMtd

Description This field displays the number of traded units in the M account during

continuous trading, auctions, and volatility interruptions in one instrument

month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.579 numUnitsMM

Description This field displays the number of traded units in the M account during

continuous trading, auctions, and volatility interruptions in one instrument on

this trading day.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 611

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.580 numUnitsMMMtd

Description This field displays the number of traded units in the M account during

continuous trading, auctions, and volatility interruptions in one instrument

month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.581 numUnitsParticipant

Description This field shows the total number of traded units of the Participant during

continuous trading, auctions, and volatility interruptions in one instrument on

this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

6.582 numUnitsParticipantMtd

Description This field shows the total number of traded units of the Participant during

continuous trading, auctions, and volatility interruptions in one instrument

month-to-date.

Format numeric 13

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 612

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

6.583 numUnitsSMC

Description This field shows the total number of traded units during stressed market

conditions in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.584 numUnitsSMCMtd

Description This field shows the total number of traded units during stressed market

conditions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.585 numVola

Description This field displays the number of volatility interruptions in one instrument on

this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 613

6.586 numVolaMtd

Description This field displays the number of volatility interruptions in one instrument

month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.587 numVolaQuoted

Description This field displays the number of quoted volatility interruptions in one

instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.588 numVolaQuotedMtd

Description This field displays the number of quoted volatility interruptions in one

instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 614

6.589 offBookCmMaxCon

Description This field contains the off-book maximum Pre-Trade Risk Limit Consumption

per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is

true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.590 offBookCmMaxConTim

Description This field contains the time when the maximum percentage of the off-book

Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is

true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.591 offBookExchMaxCon

Description This field contains the off-book maximum Pre-Trade Risk Limit Consumption

per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.592 offBookExchMaxConTim

Description This field contains the time when the maximum percentage of the off-book

Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 615

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.593 offBookRiskGrpMaxCon

Description This field contains the off-book maximum Pre-Trade Risk Limit Consumption

per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is

true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.594 offBookRiskGrpMaxConTim

Description This field contains the time when the maximum percentage of the off-book

Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is

true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.595 offerPrc

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

Format numeric signed 11, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 616

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.596 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.597 omv

Description This field contains the order market value.

Format numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

6.598 onBookCmMaxCon

Description This field contains the on-book maximum Pre-Trade Risk Limit Consumption

per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is

true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 617

6.599 onBookCmMaxConTim

Description This field contains the time when the maximum percentage of the on-book

Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is

true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.600 onBookExchMaxCon

Description This field contains the on-book maximum Pre-Trade Risk Limit Consumption

per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.601 onBookExchMaxConTim

Description This field contains the time when the maximum percentage of the on-book

Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.602 onBookRiskGrpMaxCon

Description This field contains the on-book maximum Pre-Trade Risk Limit Consumption

per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is

true.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 618

Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.603 onBookRiskGrpMaxConTim

Description This field contains the time when the maximum percentage of the on-book

Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is

true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

6.604 openBuyOrders

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

6.605 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 619

6.606 openQuantity

Description This field contains the remaining open quantity of a CLIP trade side. In case

of a generated CLIP tolerable broker order this corresponds to the available

but not executed quantity for a CLIP trade side at a match step.

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

6.607 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

6.608 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

6.609 opnClsCod

Description This field contains the open close flag, which indicates whether the trans-

action is placed to open a new position or to close an existing position or to

rollover an existing position.

Format alphanumeric 1

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 620

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.610 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

6.611 opnPrc

Description This field contains the opening price on the current day.

Format numeric signed 11, 5

Where used: TD930 Daily Trade Statistics

TE930 T7 Daily Trade Statistics

6.612 optionalResponse

Description This field indicates whether the response is optional (YES) or mandatory

(NO). To accommodate potential imprecision in strike price window determination, requests for quotes will be considered valid if the option legs in strategy instruments are positioned just one strike below or above the designation of the control of the control

nated strike price window.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 621

Format alphanumeric 3

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

Performance

6.613 optionQty

Description This field contains the option quantity of the deal provided by the responder.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.614 optTrnIdNo

Description This field indicates the transaction number assigned by the exchange to

uniquely identify the off-book transaction.

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.615 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

6.616 orderedVol

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 622

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.617 orderedVolPercentage

Description This field provides percentage of the Ordered Volume of the respective

session/user (defined as the respective ordered volume divided by the total ordered volume of the respective member firm in the respective product on the

respective day). The number is shown in percentage points.

Format numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

6.618 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

TR106 Order to Trade Ratio Detailed Transaction Report

6.619 ordersCntPercentage

Description This field provides percentage of the Orders Count of the respective session/

user (defined as the respective Orders Count divided by the total Orders Count of the respective member firm in the respective product on the respective day.

The number is shown in percentage points.

Format numeric 8, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 623

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

6.620 orderVol

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

Format alphanumeric 17

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement CB069 Transaction Report

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

TR106 Order to Trade Ratio Detailed Transaction Report

6.621 ordOriginFirm

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

ation links such as with KRX.

Format alphanumeric 7

Where used: RD135 Trade Enrichment Rule Status

RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 624

6.622 ordrMktVal

Description This field contains order market value.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.623 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

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB442 DBDX Fee Per Executed Order

6.624 ordrPrtFilCod

Description This field contains order part fill code, which indicates whether an order was

fully or partially executed.

Format alphanumeric 1

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 625

6.625 ordrQty

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

not been executed yet.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

6.626 ordrQty1

Description This field contains the number of orders.

Format numeric 13

Where used: CB060 Fee Statement

CB068 Transaction Overview

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.627 ordrTyp

Description This field contains the order type.

Format alphanumeric 1

<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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 626

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

6.628 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: RD185 Auto Approval Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.629 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.630 otrNo

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 627

Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.631 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

TR106 Order to Trade Ratio Detailed Transaction Report

6.632 packCod

Description This field contains the code of the market maker package to which the

member has subscribed. A package is a collection of various products and

minimum market maker obligations towards it.

Format alphanumeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD982 Special Report French Equity Options

6.633 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 628

6.634 participant

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

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 629

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 630

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

TT138 Pre-trade Risk Control for Cash

6.635 participRateAU

Description This field displays the participation rate in all regular auctions (opening,

intraday, and closing auctions) in one instrument on this trading day.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.636 participRateAUMtd

Description This field displays the participation rate in all regular auctions (opening,

intraday, and closing auctions) in one instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the

average of daily coverages.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 631

6.637 participRateCT2sided

Description This field displays the participation rate of this RLP with Bid and Ask in

continuous trading without auctions or volatility interruptions in one

instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.638 participRateCT2sidedMtd

Description This field displays the participation rate of this RLP with Bid and Ask in

continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore

calculated as the average of daily coverages.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.639 participRateCTAskOnly

Description This field displays the participation rate of this RLP with Ask only in

continuous trading without auctions or volatility interruptions in one

instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.640 participRateCTAskOnlyMtd

Description This field displays the participation rate of this RLP with Ask only in

continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore

calculated as the average of daily coverages.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 632

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.641 participRateCTBidOnly

Description This field displays the participation rate of this RLP with Bid only in

continuous trading without auctions or volatility interruptions in one

instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.642 participRateCTBidOnlyMtd

Description This field displays the participation rate of this RLP with Bid only in

continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore

calculated as the average of daily coverages.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.643 participRateOA

Description This field displays the participation rate in the opening auction in one

instrument on this trading day.

Format numeric 5, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 633

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.644 participRateOAMtd

Description This field displays the participation rate in all opening auctions in one

instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.645 participRateVola

Description This field displays the participation rate in volatility interruptions in one

instrument on this trading day.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.646 participRateVolaMtd

Description This field displays the participation rate in volatility interruptions in one

instrument month-to-date. Each business day has equal weight, therefore the

Mtd participation rate is calculated as the average of daily coverages.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 634

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.647 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
ANIE Report Reference Manual	VCI3. Z
	24.04.2024
XML Report Tag Descriptions	Page 635

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TD965 Specialist State Change

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 636

TR160 Identifier Mapping Error TR161 Identifier Mapping Status

TR162 Algo HFT Error TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier
TR168 Non-Consistency Identifier
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

TT138 Pre-trade Risk Control for Cash

6.648 partSubGrpCod

Description This field identifies the subgroup of the user.

Format alphanumeric 3

Where used: TD965 Specialist State Change

6.649 passiveTrdDSRate

Description This field displays the passive value in the M account of one Designated

Sponsor in relation to the passive value on T7 Xetra in one instrument on this

trading day.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.650 passiveTrdValueDS

Description This field shows the total trading passive value displayed in the trading

currency in the M account of one Designated Sponsor in one instrument on

this trading day.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 637

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.651 passiveTrdValueDSMtd

Description This field shows the total trading passive value displayed in the trading

currency in the M account of one Designated Sponsor in one instrument

month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.652 passiveTrdValueXETR

Description This field shows the total trading passive value displayed in the trading

currency on T7 Xetra in one instrument on this trading day.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

6.653 passiveTrdValueXETRMtd

Description This field shows the total trading passive value displayed in the trading

currency on T7 Xetra in one instrument month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 638

6.654 pending Deletion

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

Where used: TC540 Daily Order Maintenance

TE540 Daily Order Maintenance

6.655 perf

Description This field contains the performance in percent.

Format numeric 3

Where used: CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.656 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

Valid ValuesDecodesDescriptions0NNon-persistent1PPersistent

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 639

6.657 pinCode

Description This field contains the encrypted PINCode of a user. For security reasons, the

PIN is not displayed. Thus, the field displays whether a PINCode is set by

indicating it as ****.

Format alphanumeric 4

Where used: RD115 User Profile Status

6.658 postCalcInd

Description This field indicates whether and which post-calculation had been performed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	None
E	E	Exclusion,partial
X	X	Exclusion, whole day
В	В	Best Case

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.659 prc

Description This field contains the Price of the quote side.

Format numeric signed 11, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 640

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.660 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

6.661 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

6.662 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 641

6.663 prevDayClassRule

Description This field states the class Rule of the long value for a given short code ID for

the previous day.

Format alphanumeric 1

Where used: TR168 Non-Consistency Identifier

6.664 prevDayLongValue

Description This field states the long value for a given short code ID for the previous day.

Format alphanumeric 35

Where used: TR168 Non-Consistency Identifier

6.665 prevDayValidFrom

Description This field states the valid from date for a given short code ID for the previous

day

Format DateFormat

Where used: TR168 Non-Consistency Identifier

6.666 prevDayValidTo

Description This field states the valid to date for a given short code ID for the previous day

Format DateFormat

Where used: TR168 Non-Consistency Identifier

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 642

6.667 prevNational ID Country Code

Description This field states the country code of the NationalID of the long value for a

given short code ID for the previous day.

Format alphanumeric 2

Where used: TR168 Non-Consistency Identifier

6.668 prevNationalIDPriority

Description This field states the priority of the NationalID of the long value for a given

short code ID for the previous day.

Format alphanumeric 1

Where used: TR168 Non-Consistency Identifier

6.669 priceDecomposition

This field defines leg trade price of the TES trade in complex instrument as Description

decomposed by the system or the price provided by the initiating user.

Format alphanumeric 1

Valid Values **Decodes Descriptions**

NONE 0 None 1 **EXCHANGE** Exchange Member 2 **MEMBER** BASKET Basket Trade

3

TE810 T7 Daily Trade Confirmation Where used:

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 643

6.670 primaryContract

Description This field is a binary indicator set to YES for instruments with a regular

expiration pattern (ContractCycleType) "monthly", "quarterly", "semi-annually", "annualy" and NO for instruments with a regular expiration pattern

"daily" and "weekly".

Format alphanumeric 3

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

Performance

6.671 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

6.672 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 644

6.673 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

6.674 prodFactCnt

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

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

in the respective product.

Format numeric 8, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.675 prodFactVol

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

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

Vol although it is not a Volume.

Format numeric 8, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 645

6.676 prodManual

Description This field indicates when some manual entries overwrite the variance futures

product parameters.

Format alphanumeric 1

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

False - Automatic Calculation

1 True - Manual Update

Where used: TA114 Variance Futures Parameter

6.677 prodTim

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

trading period (trading or fast market).

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

TD982 Special Report French Equity Options

6.678 prodTradDat

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

eters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 646

6.679 prodTypId

Description This field indicates the product type ID, which is the combination of product

line and product type code.

Format alphanumeric 4

Valid Values **Decodes Descriptions FBND** Bond Future **FCRD** Credit Default Future **FCUR** Currency Future **FENE Energy Future FINT** Interest Future **FINX** Index Future **FIPS** Futures Inter-Product Spread **FSTK** Stock Future

FSTK Stock Future

FVOL Volatility Future

OCUR Currency Option

OFBD Bond Future Option

OFEN Energy Future Option

OFIT Interest Future Option

OFIX Index Future Option

OFVL Option on Vola Future

OINX Index Option
OSTK Stock Option

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.680 product

Description This field indicates the product.

Format alphanumeric 12

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 647

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB069 Transaction Report

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 648

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD981 Special Market Making Report

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR105 Minimum Quotation Requirement

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT136 Pre-trade Risk Control

TT138 Pre-trade Risk Control for Cash

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 649

6.681 productCategory

Description This field contains the product category such as Investment Products,

Leverage Products, Exotic Leverage Products, Plain Vanilla Warrants, etc.

Format alphanumeric 50

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

6.682 prodVolM

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

of the member.

Format numeric signed 12, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.683 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 650

6.684 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

<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

TT138 Pre-trade Risk Control for Cash

6.685 ptrLimitType

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

clearing member or by the member himself.

Format alphanumeric 3

Valid ValuesDecodesDescriptions1EXCExchange

2 CLE Clearing Member

3 MEM Member

Where used: TT136 Pre-trade Risk Control

TT138 Pre-trade Risk Control for Cash

6.686 ptrScope

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 651

<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

6.687 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

TT138 Pre-trade Risk Control for Cash

6.688 publicInformation

Description This field provides the Additional Information on the beneficiary Owner to

differentiate in case the Beneficiary owner is non-unique.

Format alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

6.689 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>

1 Y The agreed price is disclosed 0 N The agreed price is not disclosed

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 652

Where used: TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

6.690 publishQtyFlg

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

disclosed in the CLIP announcement.

Format alphanumeric 1

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

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

Where used: TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

6.691 publishSide

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

is disclosed in the CLIP announcement.

Format alphanumeric 1

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

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

Where used: TE590 CLIP Trading Indication

6.692 pullInTime

Description This field shall be required to capture the Pull-In time of Xetra and Eurex

EnLight quote.

Format TimeFormat18

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 653

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.693 qrsQuoteId

Description This field represents the Quote Id for Quote Request Solution.

Format numeric 8

Where used: TC540 Daily Order Maintenance

6.694 qty

Description This field contains the Quantity of the Quote Side

Format numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.695 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 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 654

6.696 quoInd

Description This field indicates whether it is a quote or an order.

Format alphanumeric 1

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

O O Order Q Q Quote

Where used: CB062 Designated Sponsor Refund

6.697 quoReqTot

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

reporting period.

Format numeric 5

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

Performance

6.698 quoReqViol

Description This field contains quote request violations, which is the number of quote

requests not answered correctly within the rules of market maker obligations.

This is the unadjusted number of quote request violations.

Format numeric 10

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

Performance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 655

6.699 quoReqViolPct

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

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

respective market maker program.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.700 quoteAvailTimePercentageDly

Description This fields displays the daily quote availability time in percentage.

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.701 quoteAvailTimePercentageMtd

Description This fields displays the month-to-date quote availability time in percentage.

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

6.702 quoteFreeText1

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

part of the quote.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 656

Where used: TE600 Eurex EnLight Maintenance

6.703 quoteId

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

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.704 quotePerformance

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.705 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

TR106 Order to Trade Ratio Detailed Transaction Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 657

6.706 quoteWeightingCoeff

Description This field contains the Quote Weighting Coefficient, which will be a weight

assigned to options quotes in the context of the Pre-Trade Risk Limits

functionality.

Format numeric 5, 4

Where used: TT136 Pre-trade Risk Control

6.707 quotingFrequency

Description This field indicates the chosen quoting frequency for Xetra EnLight quotes

that also governs the Xetra EnLight quote information distribution.

Format alphanumeric 1

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

0 HF High frequency Xetra EnLight quotes.
1 LF Low frequency Xetra EnLight quotes.

Where used: TC600 Xetra EnLight Maintenance

6.708 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

6.709 randHighQty

Description This field contains the random high quantity for iceberg order.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 658

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.710 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

6.711 ratingInstrMtd

Description This field displays the rating of Designated Sponsor in an instrument month-

to-date.

Format alphanumeric 5

Where used: PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

6.712 ratio

Description This field contains the instrument leg ratio (values 1 - 9999).

Format numeric 4

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 659

6.713 ratioMarket12M

Description This field is defined as the sum of Transactions 12M of all ISIN/currency

combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of tradingSec12Month of all ISIN/currency combinations

(for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.714 ratioMarketDate

Description This field is defined as the sum of noTransactionsDate of all ISIN/currency

combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISIN/currency combinations (for Cash

Market) or Products (for Derivatives Market).

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.715 ratioMarketMtd

Description This field is defined as the sum of noTransactionsMTD of all ISIN/currency

combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of noSecMTD of all ISIN/currency combinations (for Cash

Market) or Products (for Derivatives Market).

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 660

6.716 ratioSingle12M

Description This field contains the ratio of an ISIN/currency combination (for Cash

Market) or Products (for Derivatives Market) as yearly value calculated by dividing 'transactions12M' by 'tradingSec12M' excluding the report month.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.717 ratioSingleDate

Description This field contains the ratio of an ISIN/currency combination on the

respective date calculated by dividing "noTransactionsDate" by "noSecDate". Please consider all members of an investment firm by counting the sum of

noTransactionsDate.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.718 ratioSingleMtd

Description This field contains the ratio of an ISIN/currency combination as month-to-

date value calculated by dividing "noTransactionsMtd" by "noSecMtd". Please consider all members of an investment firm by counting the sum of

noTransactionsMTD.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 661

6.719 realisedVar

Description This field indicates the realised variance calculated from the underlying

closing prices since the contract introduction.

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.720 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

6.721 reason

Description This field contains the reason of activity reported.

Format numeric 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 662

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
14	AddOrdDefIOC	ADD ORDER DEFERRED IOC
15	ModOrdDefIOC	MODIFY ORDER DEFERRED IOC
16	DefTxnTimExp	DEFERRED TXN TIMER EXPIRED
17	PtrDisblMemb	PTR DISABLE MEMBER
18	CA-S	Trading model Continuous Auction with Specialist
19	ChgSpc	Change of Specialist
21	LpQuo	AUTO DELETE LP QUOTE
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
24	ResInstrStat	RESET INSTRUMENT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
31	OutVolaBnd	PRC OUTSIDE VOLA BOUNDARY
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
38	PdNew	Pending New
39	PdRepl	Pending Replace
40	PdCncl	Pending Cancel
41	PdNewApl	Pending New Applied
42	PdReplApl	Pending Replace Applied

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 663

43	PdCnclApl	Pending Cancel Applied
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 INACT 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
57	CommAuct	COMMIT AUCTION
58	OrdExpIday	ORDER EXPIRATION INTRADAY
59	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
60	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
61	SAOrdAct	Special Auction Only Order Activation
62	SAOrdInact	Special Auction Only Order Inactivation
64	OCOtrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMEN
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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 664

78	DataCh	REFERENCE DATA UPDATE ADD
79	DataCh	REFERENCE DATA UPDATE CHANGE
80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
95	PdOrdNotFnd	Pending Order Not Found
96	PdPers	Pending Persist
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	NoOppPriceForMO	NO OPPOSITE PRICE FOR MARKET ORDER
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
115	TickSizChg	TICK SIZE CHANGE
116	BOCQuoBidCncl	BOC QUOTE BID SIDE CANCELLED
117	BOCQuoAskCncl	BOC QUOTE ASK SIDE CANCELLED
118	PLPQuoBidCncl	PLP QUOTE BID SIDE CANCELLED
119	PLPQuoAskCncl	PLP QUOTE ASK SIDE CANCELLED
121	DataLd	PERSISTENT DATA LOAD INITIATED

Vers. 2
24.04.2024
Page 665

122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING COMPLETED
128	RecovCplInitSt	RECOVERY COMPLETED INITIAL START
129	RecovCplIdaySt	RECOVERY COMPLETED INTRADAY
		START
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecQRS	RECOV QRS ORDER DELETE
140	RecBU	RECOV NONEXISTENT OWNING BUID
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
149	RecovIntQty	RECOV INVALID QTY
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
159	RetrPostEOD	RETRY POST END OF DAY
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED

XML Report Re	eference Manual	Vers. 2
		24.04.202
XML Report Ta	ag Descriptions	Page 660
165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
170	InsuffCntrElig	INSUFFICIENT CONTRACT ELIGIBILITY
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDlOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
210	SMCTimExp	SMC TIMER EXPIRED

Vers. 2
24.04.2024
Page 667

211	SMCAutoDet	SMC AUTO DETECTION
212	SMCMsMaint	SMC MS MAINTENANCE
213	SMCForgnTrig	SMC FOREIGN TRIGGER
214	QRSLTExp	QRS RFQ LIFE TIMER EXPIRED
215	QRSRepLTExp	QRS RFQ REPLY LIFE TIMER EXPIRED
216	QRSOrdLPExp	QRS ORDER LIFE TIMER EXPIRED
221	CMLvlLimBr	CM LEVEL LIMIT BREACH
222	CMLvlNCMLimBr	CM LEVEL NCM LIMIT BREACH
223	RelCMLvlLim	RELEASE CM LEVEL LIMITS
230	PWTQuo	PRICE WITHOUT TURNOVER QUOTE
232	KOInstr	KNOCK OUT INSTRUMENT
240	AddCLIPTrdReq	CLIP ADD TRADE REQUEST
241	DelCLIPTrdSid	CLIP DELETE TRADE SIDE REQUEST
242	CLIPImprTimExp	CLIP IMPROVEMENT TIMER EXPIRED
243	CLIPArrgTimExp	CLIP ARRANGEMENT TIMER EXPIRED
244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPCIntOrd	CLIP ADD CLIENT ORDER
247	AddCLIPPropOrd	CLIP ADD PROP ORDER
248	GenCLIPTolOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	QRSRepReq	QRS RFQ REPLY REQUEST
251	CLIPcrossorderTime	CLIP CROSS ORDER TIME EXPIRED
252	CAInstrValFail	CA INSTRUMENT VALIDATION FAILED
253	SchedDelBU	Scheduled Deletion for BU
254	RecovBUEvt	Recovery Business Unit Event

Where used: TC540 Daily Order Maintenance

TE540 Daily Order Maintenance TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades

6.722 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 668

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.723 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

6.724 refFeeAmnt

Description This field contains the refund fee amount.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.725 refPrc

Description This field contains the Reference Price provided by the Requester.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.726 registerSmart

Description This field indicates whether the user is enrolled for the Smart functionality.

T7 Delegge 12 1	
T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 669

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The user is not enrolled for the Smart functionality.
1	TRUE	The user is enrolled for the Smart functionality.
Where used:	RD195 SROS Respondent	Assignment Status

6.727 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.

<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	СНМО	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
14	RFQS	Submitted RfQ
15	RFQR	RfQ Response

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 670

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.728 regulatoryLiquidInstr

Description This field displays the Regulatory Liquid Instrument flag according to

ESMA's definition.

Format alphanumeric 1

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

0 F False 1 T True

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.729 relationship

Description This flag represents the relationship between Business Unit and Marketwide

SMP ID.

Format alphanumeric 1

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

1 Owned Business Unit is owner of Marketwide SMP ID.

2 Registered Business Unit registered for Marketwide SMP

ID.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 671

Where used: RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

6.730 repPerFromDat

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

in the reporting period.

Format DateFormat

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

Performance

TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.731 repPerToDat

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

the reporting period.

Format DateFormat

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

Performance

TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.732 reqMinutes

Description Required minutes per instrument.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 672

6.733 reqMthVol

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

the member as an obligation to the market maker program.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.734 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

6.735 regTim

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

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

TD982 Special Report French Equity Options

6.736 reqTime

Description This field contains the request time.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 673

Format TimeFormat18

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

6.737 reqType

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

and RFQ for quote request.

Format alphanumeric 3

<u>Valid Values</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

6.738 requesterEnteringUser

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

Format alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.739 requesterOwnerBU

Description This field contains the business unit of the requester user.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 674

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.740 requesterOwnerUser

Description This field contains the Requester user

Format alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.741 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: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

6.742 requiredCoverage

Description Required coverage of quote obligation (answers to quote requests or daily

quotation time), e.g. 0.65 for 65%.

Format numeric 24, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 675

Where used: TR105 Minimum Quotation Requirement

6.743 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during Stressed

Market Condition (SMC) in order to qualify for the respective incentives for

that month (mtd). It is the same as sumSmcReqTime.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.744 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

Where used: TE600 Eurex EnLight Maintenance

6.745 respondentEnteringUser

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

Format alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 676

6.746 respondentOwnerBU

Description This field contains the business unit of the respondent user.

Format alphanumeric 8

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.747 respondentOwnerUser

Description This field contains the Respondent user.

Format alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.748 respondentSide

Description This field contains the side of the respondent in the Deal generated by the

Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

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

B Buy Buy S Sell Sell

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

Vers. 2
24.04.2024
Page 677

6.749 respondentsQuoting

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

created

Format numeric 6

Where used: TC610 Xetra EnLight Best Execution Summary

TE610 Eurex EnLight Best Execution Summary

6.750 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

6.751 retVolShar

Description This field contains the passive RLP Retail Volume Share.

Format numeric 7, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.752 revAppTime

Description This field contains the time when the Approve TES Trade request was

processed.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 678

6.753 revInitTime

Description This field contains the time when the Reverse TES Trade request was

processed.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

6.754 revReason

Description This field contains the reason provided by the Initiating User for reversing.

Format alphanumeric 132

Where used: TE545 Daily TES Maintenance

6.755 revRequested

Description This field indicates if a reversal was requested.

Format alphanumeric 1

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

0 F The reversal was not requested electronically
1 T The reversal was requested electronically

Where used: TE810 T7 Daily Trade Confirmation

6.756 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 679

Where used: TA115 Total Return Futures Parameters

6.757 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

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

0 FALSE False 1 TRUE True

Where used: RD185 Auto Approval Rule Status

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

6.758 rlpFeeReb

Description This field contains the RLP rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.759 rmmAdmittInd

Description This field indicates whether the Participant ID is admitted as Regulatory

Market Maker according to Eurex Exchange Rules "par.52".

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 680

Where used: TD983 Regulatory Market Making MTD

6.760 rmmFulfInd

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

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.761 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

6.762 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

6.763 rptCod

Description This field contains the report code.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
AINIL Report Reference Maridan	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 681

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 682

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 683

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.764 rptCutOffTime

Description This field contains the timestamp of the last transaction per product

> considered for calculating the ordered volume (orderedVol), the orders count (ordersCnt), the traded volume (tradedVol) and trades count (tradesCnt).

Format TimeFormat

Where used: TR100 Order to Trade Ratio Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.765 rptFlexKey

Description This field contains the report flexible key.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 684

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 685

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD965 Specialist State Change

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 686

TR168 Non-Consistency Identifier
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

TT138 Pre-trade Risk Control for Cash

TT136 Pre-trade Risk Control

6.766 rptNam

Description This field contains the report name.

Format alphanumeric 30

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 687

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 688

TD965 Specialist State Change

TD981 Special Market Making Report

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.767 rptPrntEffDat

Description

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

Vers. 2
24.04.2024
Page 689

Format DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 690

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 691

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.768 rptPrntEffTim

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

report.

Format TimeFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 692

CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 693

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD965 Specialist State Change

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 694

6.769 rptPrntRunDat

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

Format DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

CB442 DBDX Fee Per Executed Order

CB480 DBDX Monthly Fee and Rebate Statement

PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level

PM930 ITM Issuer Performance Per Executed Order

RC100 Capital Adjustment Series Report

RD110 User Profile Maintenance

RD115 User Profile Status

RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD180 Auto Approval Rule Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 695

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance

RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report

RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status

RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

RD230 Marketwide SMP ID Maintenance

RD235 Marketwide SMP ID Status

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC545 Daily TES Maintenance

TC550 Open Order Detail

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD961 Daily Eurex EnLight LP Performance

TD962 MTD Eurex EnLight LP Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TD964 MTD Eurex EnLight Performance

TD965 Specialist State Change

TD981 Special Market Making Report

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 696

TE595 Cross and Pre-arranged Trades

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier

TR168 Non-Consistency Identifier

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

TT138 Pre-trade Risk Control for Cash

6.770 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 11

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 697

6.771 secuLstClsPrc

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

Format numeric signed 11, 5

Where used: TA114 Variance Futures Parameter

6.772 secuPrvClsPrc

Description This field contains the previous day closing price. Incase of derivative its the

underlying or security in the market. Incase of Cash its the closing Price of the

Instrument

Format numeric 11, 5

Where used: TD930 Daily Trade Statistics

6.773 secuRFac

Description This field indicates the capital adjustment ratio, which is also known as R-

factor, used to modify the contract size and/or exercise price.

Format numeric 12, 8

Where used: RC100 Capital Adjustment Series Report

6.774 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 698

6.775 segmentMIC

Description This field reflects the Segment MIC.

Format alphanumeric 4

Where used: TC545 Daily TES Maintenance

TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

6.776 sellLimit

Description This field contains the sell limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.777 sellNotionalLimit

Description This field states PTRL short limits (price * quantity) defined for a product for

on-book trading

Format numeric signed 18, 8

Where used: TT138 Pre-trade Risk Control for Cash

6.778 servFeeAmnt

Description This field contains the service fee amount.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 699

6.779 servFeeCrtDayAmnt

Description This field contains the current day service fee amount.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.780 servFeeCrtMthBal

Description This field contains the fee current monthly service fee balance.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.781 servFeeTypCod

Description This field contains the service fee type code.

Format alphanumeric 3

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.782 servFeeTypNam

Description This field contains the service fee type name.

T7 D-I 10 1	
T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 700

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.783 sessionId

Description This field contains the session ID.

Format numeric 9

Where used: CB068 Transaction Overview

CB069 Transaction Report TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE590 CLIP Trading Indication

TE595 Cross and Pre-arranged Trades
TR106 Order to Trade Ratio Detailed Transaction Report

TR107 Excessive System Usage Detailed Transaction Report

TR160 Identifier Mapping Error

TR162 Algo HFT Error

TT132 Market Maker Protection

6.784 settlAcct

Description This field contains the settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

TC810 T7 Daily Trade Confirmation

6.785 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 701

Where used: TC810 T7 Daily Trade Confirmation

6.786 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

6.787 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

6.788 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.789 settlDat

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

be completed.

Format DateFormat

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 702

Where used: TC545 Daily TES Maintenance

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance

6.790 settlementPrc

Description This field indicates the settlement price calculated from the settlement

volatility.

Format numeric 11, 5

Where used: TA114 Variance Futures Parameter

6.791 settlementVola

Description This field indicates the settlement volatility used to calculate the settlement

price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.792 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 703

6.793 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

6.794 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

6.795 settlTyp

Description This field indicates the C7 settlement type.

Format alphanumeric 1

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

C Cash Settlement
P Physical Settlement

Where used: TA113 Complex and Flexible Instrument Definition

6.796 shortCodeId

Description The field contains the numeric short code ID.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 704

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR166 Identifier Mapping Final Error report

TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.797 shortCodesCorrDayt1

Description This field contains the count of uploaded short codes for the field

"ClientID", "Execution Decision" and "Investment Decision" on day t+1 in order to correct used but not decrypted short codes for those fields on day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.798 shortCodesDayt0

Description This field contains the count of used short codes of the field

"ClientID", "Execution Decision" and "Investment Decision" in order

messages of day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

6.799 shortCodesMissingDayt0

Description This field contains the count of missing short codes of the field

"ClientID", "Execution Decision" and "Investment Decision" of day t, which

were not decrypted with a long code latest by trading day t.

Format numeric 12

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 705

Where used: TR166 Identifier Mapping Final Error report

6.800 shortCodeSrc

Description This field contains the "1 - Client long value is missing", the information will

be provided from which field the short code stems from: Either Client ID or

Execution ID or Investment ID.

Format alphanumeric 1

 Valid Values
 Decodes
 Descriptions

 C
 clientIdentifier
 Client ID

 E
 executionIdentifier
 Execution ID

 I
 investmentIdentifier
 Investment ID

Where used: TR160 Identifier Mapping Error

6.801 showBuySideUserInfo

Description This flag is set by the requester to show the buy side user information to the

selected 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

6.802 showChargeId

Description This flag is set by the requester to show the third-party provider information

to the selected respondent.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 706

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TE600 Eurex EnLight Maintenance

6.803 showLastDealOnClosure

Description This flag is set by the requester to show the last deal price, the quantity, and

the deal time on the auto closure of the negotiation to the respondents who

have responded with a quote.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TE600 Eurex EnLight Maintenance

6.804 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 707

6.805 showLastNegotiatedPrcQty

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

6.806 showNoOfRespondents

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

dents 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

6.807 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 708

Where used: TE600 Eurex EnLight Maintenance

6.808 showQty

Description This flag set by requester to show open quantity 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

6.809 showSide

Description This flag set by requester to show side to the respondent.

Format alphanumeric 1

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

0 F False
1 T True

Where used: TC600 Xetra EnLight Maintenance

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.810 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 709

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

Performance

6.811 sideBU

Description This field indicates the business unit of the approving trader for which a TES

side has been entered.

Format alphanumeric 8

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.812 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

6.813 sideId

Description This field indicates the unique TES side ID assigned by the exchange for each

trader participating to the TES Trade.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 710

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

6.814 sideLiquidityInd

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

whether the order was matched in auction.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0Not applicable1ADD LIQAdded liquidity (Passive)2REM LIQRemoved liquidity (aggressive; includes triggered orders)4AUCTIONAuction

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE810 T7 Daily Trade Confirmation

6.815 sideRefId

Description Reference ID of a basket as provided by the approving user.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

6.816 sideStatus

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 711

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed
6	RPE	Reversal is Pending
7	RAP	Reversal is Approved
8	REV	Reversed
9	RCX	Reversal is Cancelled
Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance	

6.817 sideTrader

Description This field indicates the user name of the approving trader for which a TES

side has been entered.

Format alphanumeric 6

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.818 sizeClass

Description This field contains the size class for the program/package/product combi-

nation.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 712

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

6.819 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

6.820 skipMinLotSizeVal

Description This field denotes if the Minimum Lot Size validation is skipped for this TES

trade.

Format alphanumeric 1

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

0 FALSE Minimum Lot Size Validation is not skipped for

this TES Trade.

TRUE Minimum Lot Size Validation is skipped for this

TES trade.

Where used: TE545 Daily TES Maintenance

6.821 skipQtyCheck

Description This field determines if the maximum quantity check should be skipped

during the auto approval of the TES trade side. Relevant only for Cash

Market.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 713

Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD185 Auto Approval Rule Status

TC600 Xetra EnLight Maintenance

6.822 skipValueCheck

Description This field determines if the maximum value check should be skipped during

the auto approval of the TES trade side. Relevant only for Cash Market.

Format alphanumeric 1

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

1 Y Yes 2 N No

Where used: RD185 Auto Approval Rule Status

TC600 Xetra EnLight Maintenance

6.823 smartFlag

Description This field indicates whether the respondent is added based on the Smart

functionality or not.

Format alphanumeric 1

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

The respondent is added manually by the

requester.

TRUE The respondent is added based on the Smart

functionality.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 714

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.824 smartUserId

Description This field indicates the numeric identifier assigned to the respondent user

which are added by the smart functionality. The smartUserId is valid only

within the negotiation event.

Format numeric 6

Where used: TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

6.825 smcAccumTime

Description This field indicates the accumulated Stressed Market Condition (SMC) time

during that day in the required expiries and strikes. It is used to calculate the

quotation coverage.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.826 smcAtwAskQty

Description This field displays the ask side's time-weighted average quantity during

stressed market conditions in one instrument on this trading day.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 715

6.827 smcAtwAskQtyMtd

Description This field displays the ask side's time-weighted average quantity during

stressed market conditions in one instrument month-to-date.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.828 smcAtwBidQty

Description This field displays the bid side's time-weighted average quantity during

stressed market conditions in one instrument on this trading day.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.829 smcAtwBidQtyMtd

Description This field displays the bid side's time-weighted average quantity during

stressed market conditions in one instrument month-to-date.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.830 smcAtwSpreadAbsolute

Description This field displays the Average Time Weighted Spread (absolute) during

stressed market conditions in one instrument on this trading day.

Format numeric signed 10, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 716

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.831 smcAtwSpreadAbsoluteMtd

Description This field displays the Average Time Weighted Spread (absolute) during

stressed market conditions in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.832 smcAtwSpreadPercentage

Description This field displays the Average Time Weighted Spread (percentage) during

stressed market conditions in one instrument on this trading day.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.833 smcAtwSpreadPercentageMtd

Description This field displays the Average Time Weighted Spread (percentage) during

stressed market conditions in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 717

6.834 smcAtwSpreadToMaxSpread

Description This field displays the Average Time Weighted Spread in relation to the

maximum spread during stressed market conditions in one instrument on this

trading day.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.835 smcAtwSpreadToMaxSpreadMtd

Description This field displays the Average Time Weighted Spread in relation to the

maximum spread during stressed market conditions in one instrument month-

to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.836 smcCovrdTime

Description This field contains Stressed Market Condition (SMC) covered time, which is

the total time for which valid quotes were provided in the respective expiries

and strikes during SMC.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.837 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.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 718
XML Report Tag Descriptions	

Format numeric 5

Where used: TD954 Stressed Market Conditions

6.838 smcDayFulfInd

Description This field contains an indication on whether on a trading day the SMC

quotation requirement was met (1 = yes, 0 = no). It is used for the calculation

of OTR and ESU fees.

Format numeric 1

Where used: TD954 Stressed Market Conditions

6.839 smcFactor

Description The field contains a factor which is multiplied to the threshold if a participant

fulfilled the relaxed quotation requirements during stressed market conditions.

Format numeric 4, 2

Where used: TR103 Eurex Daily OTR Parameter

TR104 Eurex Daily ESU Parameter

6.840 smcFullfilled

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

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

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 719

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.841 smcMtdFulfilledInd

Description This field indicates whether the Stressed Market Condition (SMC)

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

requirement is always fulfilled. Valid Values: YES and NO.

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.842 smcQuotTime

Description This field displays the quotation time during stressed market conditions in one

instrument on this trading day.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.843 smcQuotTimeMtd

Description This field displays the aggregated quotation time during stressed market

conditions in one instrument month-to-date.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 720

6.844 smcRate

Description This field displays the participation rate during stressed market conditions in

one instrument on this trading day.

Format numeric 5, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.845 smcRateMtd

Description This field displays the aggregated quotation time of Market Maker during

stressed markets conditions in relation to aggregated duration of stressed

market conditions in one instrument month-to-date.

Format numeric 5, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.846 smcReqTime

Description This field contains the required time for quotation during Stressed Market

Condition (SMC) in order to qualify for the respective incentives.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.847 smcTime

Description This field contains the total time that the product was in Stressed Market

Condition (SMC) during that day.

Format TimeFormat

Vers. 2
24.04.2024
Page 721

Where used: TD954 Stressed Market Conditions

6.848 smcTrdTime

Description This field displays the duration of stressed market conditions in one

instrument on this trading day.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.849 smcTrdTimeMtd

Description This field displays the aggregated duration of stressed market conditions in

one instrument month-to-date.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.850 smpActionSide

Description The field refers to the smpActionSide that affected side for an SMP action.

This attribute is only applicable for SMP Type B. The value "Incoming" refers to the cancellation of the quantity of only the incoming order due to SMP. The value "Resting" refers to the cancellation of the quantity of the resting order only due to SMP. The value "Both" refers to the cancellation of the quantity of the incoming and resting orders due to SMP. For SMP Type A this field will

be empty.

Format alphanumeric 8

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 722

<u>Valid Values</u>	<u>Decodes</u>	Descriptions
1	INCOMING	SMP action applicable to only Incoming order
2	RESTING	SMP action applicable to only Resting order
3	ВОТН	SMP action applicable to both Incoming and Resting order

Where used: RD205 SMP Group Status Report

6.851 smpDeletedQty

Description This field contains the prevented self-match quantity.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches

TE812 Daily Prevented Self-Matches

6.852 smpGroupId

Description The field smpGroupId denotes the SMP group ID of a SMP group. This ID

uniquely identifies a SMP group within a market

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE812 Daily Prevented Self-Matches

6.853 smpGroupName

Description The field refers to the textual name for a SMPGroup. The name uniquely

identifies a SMP group within a market.

Format alphanumeric 30

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 723

Where used: TC812 T7 Daily Prevented Self-Matches

TE812 Daily Prevented Self-Matches

6.854 smpType

Description The field refers to the smpType applying to a market. The value 'A' refers to

the currently used SMP procedure. Value 'B' refers to the SMP procedure for

usage of Nodal and EEX markets.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	SMP Type A
2	В	SMP Type B
3	NA	SMP Not Supported
4	MW	SMP MarketWide

Where used: RD205 SMP Group Status Report

TE812 Daily Prevented Self-Matches

6.855 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

6.856 spreadClass

Description This field contains the spread class for the program/package/product combi-

nation.

Format alphanumeric 16

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 724

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report

6.857 spreadClassRmmReg

Description This field contains the spread class for the product relevant for Regulatory

Market Making that is valid during regular trading hours.

Format alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.858 spreadClassRmmThx

Description This field contains the spread class for the product relevant for Regulatory

Market Making that is valid during extended trading hours (THX).

Format alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

6.859 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 725

6.860 spreadQuality

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

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

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

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report TR103 Eurex Daily OTR Parameter TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.861 spreadUnit

Description Spread unit.

Format alphanumeric 10

Where used: TR105 Minimum Quotation Requirement

6.862 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

6.863 standardVola

Description This field indicates the standard volatility defined as the squared root of the

standard variance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 726

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.864 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

6.865 stopPrice

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

participant.

Format numeric signed 11, 5

Where used: TC540 Daily Order Maintenance

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

6.866 stratFloorReached

Description Strategy monthly floor reached.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 727

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

6.867 stratFulfilled

Description Strategy RFQ response requirement fulfilled.

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

6.868 stratMnthlyFloor

Description Monthly floor for Strategy RFQs.

Format numeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

6.869 stratMnthlyReq

Description Monthly threshold for Strategy Violation Percent.

Format numeric 5, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 728

Where used: TD955 Building Block Liquidity Provider Measurement

6.870 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 11, 5

Where used: RC100 Capital Adjustment Series Report

TA116 Decay Split Table

6.871 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

6.872 sumAcctFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.873 sumAcctFeeCrtMthAmnt

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

Format numeric 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 729

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.874 sumAcctFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.875 sumAcctFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.876 sumAcctFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.877 sumAcctFeeYtdAmnt

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 730

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.878 sumAcctFixFee

Description This field contains the sum of the fix trading fee per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.879 sumAcctMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per service fee type and per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.880 sumAcctMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fees at previous month's

value per service fee type and per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 731

6.881 sumAcctMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fee at current

month's value per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.882 sumAcctNom

Description This field contains the nominal per account.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.883 sumAcctOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.884 sumAcctOrdrVol

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

Format numeric 15, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 732

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

6.885 sumAcctServFeeAmnt

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

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.886 sumAcctServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.887 sumAcctServFeeCrtMthBal

Description This field contains the sum of current month's service fees per account type.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 733

6.888 sumAcctTranFeeFix

Description This field contains the sum of fix transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.889 sumAcctTranFeeVar

Description This field contains the sum of variable transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.890 sumAcctTrnFeeAmnt

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

CB442 DBDX Fee Per Executed Order

6.891 sumAcctVarFee

Description This field contains the sum of the variable trading fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 734

6.892 sumAccumTim

Description This field indicates the sum of the accumulated time.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.893 sumAllTrades

Description Accumulated number of trades included TES trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.894 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.895 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 735

Where used: TR101 MiFID II OTR Report

6.896 sumBUOtrExecOrdrVol

Description This field contains the total volume of all order and quote executions of all

traders of a member, which were active in an respective ISIN.

Format numeric 19, 4

Where used: TR101 MiFID II OTR Report

6.897 sumBUOtrOrdrNo

Description This field provides the total number of all order and quote insertions, modifi-

cations and deletions of all traders of a member, which are active in one

respective ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

6.898 sumBUOtrOrdrVol

Description This field contains the total volume of all order and quote insertions, modifi-

cations and deletions of all traders of a member, which were active in an

respective ISIN.

Format numeric 19, 4

Where used: TR101 MiFID II OTR Report

6.899 sumClasDayTesVol

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 736

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.900 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

6.901 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

6.902 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

6.903 sumClasOpnIntQty

Description This field contains the Interest Total Display.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 737

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.904 sumCovTim

Description This field indicates the Sum of covered time (active good quote times on all

relevant series).

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.905 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

6.906 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 738

6.907 sumCurrFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.908 sumCurrFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.909 sumCurrFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.910 sumCurrFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 739

6.911 sumCurrFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.912 sumCurrFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.913 sumCurrFixFee

Description This field contains the sum of the fix trading fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.914 sumCurrMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per currency.

Format numeric signed 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 740

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.915 sumCurrMembPrvMthServFeeAmnt

Description This field contains the sum of current month's recompensation at previous

month's value per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.916 sumCurrMembYtdServFeeAmnt

Description This field contains the current year's total calculated recompensation at

current month's value per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.917 sumCurrNom

Description This field contains the nominal per currency.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 741

6.918 sumCurrOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.919 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

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

6.920 sumCurrServFeeAmnt

Description This field contains the sum of current day's service fee per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 742

6.921 sumCurrServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.922 sumCurrServFeeCrtMthBal

Description This field contains the sum of current month's service fees per currency.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.923 sumCurrTranFeeFix

Description This field contains the sum of fix transaction fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.924 sumCurrTranFeeVar

Description This field contains the sum of variable transaction fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 743

6.925 sumCurrTrnFee

Description This field contains the sum of the accumulated transaction fees.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

CB442 DBDX Fee Per Executed Order

6.926 sumCurrVarFee

Description This field contains the sum of variable trading fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.927 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

6.928 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 744

6.929 sumFeeAmnt

Description This field contains the sum of fees.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.930 sumFeeConnAmnt

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.931 sumFirmOtrExecOrdrNo

Description This field contains the total number of all order and quote executions on firm

level (all traders of all participant), in an instrument (ISIN/currency combi-

nation).

Format numeric 11

Where used: TR101 MiFID II OTR Report

6.932 sumFirmOtrExecOrdrVol

Description This field contains the total volume of all order and quote executions on firm

level (all traders of all participant),) in an instrument (ISIN/currency combi-

nation).

Format numeric 20, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 745

Where used: TR101 MiFID II OTR Report

6.933 sumFirmOtrOrdrNo

Description This field contains the total number of all order and quote insertions, modifi-

cations and deletions on firm level (all traders of all participant), in an

instrument (ISIN/currency combination).

Format numeric 11

Where used: TR101 MiFID II OTR Report

6.934 sumFirmOtrOrdrVol

Description This field contains the total volume of all order and quote insertions, modifi-

cations and deletions on firm level (all traders of all participant), in an

instrument (ISIN/currency combination).

Format numeric 20, 4

Where used: TR101 MiFID II OTR Report

6.935 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 746

6.936 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.937 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 17, 4

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.938 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 15, 4

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.939 sumHseServFeeCrtMthBal

Description This field contains the Total.

Format numeric signed 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 747

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.940 sumInstDsRefAmnt

Description This field contains the sum of the refund amounts per instrument and Desig-

nated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.941 sumInstFeeAmnt

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

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.942 sumInstFixFee

Description This field contains the sum of fix trading fees per instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.943 sumInstIsinFeeCrtMthBal

Description This field contains the sum of the current month's fees per ISIN.

Format numeric 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 748

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.944 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

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.945 sumInstMembFeeCrtMthAmnt

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.946 sumInstMembFeePrvDayAmnt

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

type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 749

6.947 sumInstMembFeePrvMthAmnt

Description This field contains the fee sum of current month's fees at previous months's

value per fee type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.948 sumInstMembFeeYtdAmnt

Description This field contains the current year's total calculated fees at current months's

value per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.949 sumInstMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per service fee type and per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.950 sumInstMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fees at previous month's

value per recompensation type and per instrument type.

Format numeric signed 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 750

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.951 sumInstMembYtdServFeeAmnt

Description This field contains the current year's total calculated sevice fee at current

month's value per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.952 sumInstNom

Description This field contains the nominal per Instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.953 sumInstOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 751

6.954 sumInstOrdrRefAmnt

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.955 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

6.956 sumInstOrdrVol

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

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

6.957 sumInstQtRefAmnt

Description This field contains the sum of the refund amounts per instrument and quote.

Format numeric signed 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 752

Where used: CB062 Designated Sponsor Refund

6.958 sumInstServFeeAmnt

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

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.959 sumInstServFeeCrtDayAmnt

Description This field contains the sum of current day's adjusted service fees per

instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.960 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

CB442 DBDX Fee Per Executed Order

6.961 sumInstTranFeeFix

Description This field contains the sum of the fix transaction fees per instrument.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 753

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.962 sumInstTranFeeVar

Description This field contains the sum of the variable transaction fees per instrument.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.963 sumInstVarFee

Description This field contains the total var fee per instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.964 sumIsinServFeeCrtMthBal

Description This field contains the sum of current month's service fee per ISIN.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.965 sumMembAddCrt

Description This field contains the sum of the additional credits per member.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 754

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.966 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

6.967 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

CB480 DBDX Monthly Fee and Rebate Statement

6.968 sumMembFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.969 sumMembFeeCrtMthAmnt

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 755

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.970 sumMembFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

CB160 Fee Statement T7 Boerse Frankfurt

6.971 sumMembFeeMthAmnt

Description This field contains the sum of current month's fee amounts per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.972 sumMembFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.973 sumMembFeePrvMthAmnt

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 756

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.974 sumMembFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

CB150 Fee Overall Summary T7 Boerse Frankfurt

6.975 sumMembFixFee

Description This field contains the sum of fix trading fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.976 sumMembFixRefFee

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 757

6.977 sumMembNom

Description This field contains the nominal per Exchange Member.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.978 sumMembOrdrQty

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

Format numeric 13

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

6.979 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 758

6.980 sumMembOrdrVol

Description This field contains the total order volume and per business unit.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB160 Fee Statement T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order

6.981 sumMembPrvDayServFeeAmnt

Description This field contains the sum of all service fees for the previous day per

member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.982 sumMembPrvMthServFeeAmnt

Description This field contains the sum of all service fees for the previous month.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 759

6.983 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

6.984 sumMembRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.985 sumMembServFeeAmnt

Description This field contains the sum of current day's service fees per member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.986 sumMembServFeeCrtDayAmnt

Description This field contains the sum of all service fee amounts for the current day.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 760

6.987 sumMembServFeeCrtMthBal

Description This field contains the sum of current month's service fee per member.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.988 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

6.989 sumMembTotQty

Description This field contains the sum of all orders and quotes per business unit, account

and instrument(ISIN).

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

Volume.

Format numeric 9

Where used: CB068 Transaction Overview

6.990 sumMembTotSellOrdr

Description This field contains the total of the order quantity sold per Member.

Format numeric 13, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 761

Where used: TC810 T7 Daily Trade Confirmation

6.991 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

CB442 DBDX Fee Per Executed Order

6.992 sumMembTranFeeFix

Description This field contains the sum of fix transaction fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.993 sumMembTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.994 sumMembTranFeeRefVar

Description This field contains the sum refund TAF var.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 762

Where used: CB162 Monthly Specialist Refund

6.995 sumMembTranFeeVar

Description This field contains the sum of variable transaction fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.996 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

6.997 sumMembVarFee

Description This field contains the sum of variable trading fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.998 sumMembVarRefFee

Description This field contains the sum refund TAF var.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 763

Where used: CB162 Monthly Specialist Refund

6.999 sumMembYtdServFeeAmnt

Description This field contains the sum of year-to-date service fee amounts per member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1000 sumMktGrpAddCrt

Description This field contains the sum of the additional credits per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1001 sumMktGrpFixFee

Description This field contains the sum of fix trading fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1002 sumMktGrpFixRefFee

Description This field contains the sum refund TRF fix.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 764

Where used: CB162 Monthly Specialist Refund

6.1003 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

6.1004 sumMktGrpTranFeeFix

Description This field contains the sum of fix transaction fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1005 sumMktGrpTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1006 sumMktGrpTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 765

6.1007 sumMktGrpTranFeeVar

Description This field contains the sum of variable transaction fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1008 sumMktGrpVarFee

Description This field contains the sum of variable trading fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1009 sumMktGrpVarRefFee

Description This field contains the sum refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1010 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 766

6.1011 sumNonDisclTrades

Description Accumulated number of Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.1012 sumNonDisclVolume

Description Accumulated traded Volume of Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.1013 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

6.1014 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 767

6.1015 sumProdDayTesVol

Description This field contains the accumulated TES Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.1016 sumProdDayTotVol

Description This field contains the accumulated Total Volume on the product level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.1017 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

6.1018 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 768

6.1019 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.1020 sumProdTESClgBuy

Description This field contains the accumulated clearing qty of buy volume for TES

trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1021 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

6.1022 sumProdTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 769

6.1023 sumProdTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.1024 sumProdTESVolBuy

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1025 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

6.1026 sumProdTim

Description This field indicates the sum of the product time.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 770

6.1027 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

6.1028 sumProdTotClgBuy

Description This field contains the accumulated clearing qty of buy deal item for on-

exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1029 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

6.1030 sumProdTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange

trades.

Format numeric 13, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 771

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

6.1031 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

6.1032 sumProdTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

6.1033 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

Vers. 2
24.04.2024
Page 772

6.1034 sumQuoReqTot

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

in the reporting period.

Format numeric 5

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

Performance

6.1035 sumQuoReqViol

Description This field contains the sum of quote request violations, which is the number of

quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format numeric 10

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

Performance

6.1036 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

CB480 DBDX Monthly Fee and Rebate Statement

6.1037 sumReqTim

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

Format TimeFormat

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 773

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.1038 sumReqTimSize

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

fulfilling the Building Block requirement Larger Size.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.1039 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

6.1040 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 774

6.1041 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

6.1042 sumSmcAccumTime

Description This field indicates the accumulated Stressed Market Condition (SMC) time

in the required expiries and strikes in total for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.1043 sumSmcCovrdTime

Description This field contains the total covered time for quotation during Stressed Market

Condition (SMC) for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.1044 sumSmcDayFulfInd

Description This field contains the total number of days in which the SMC quotation

requirement is met (mtd).

Format numeric 2

Where used: TD954 Stressed Market Conditions

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 775

6.1045 sumSmcReqTime

Description This field contains the total required time for quotation during Stressed

Market Condition (SMC) in order to qualify for the respective incentives for

that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.1046 sumSmcTime

Description This field indicates the total time that the product was in Stressed Market

Condition (SMC) during that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.1047 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

6.1048 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 776

6.1049 sumStratViolPct

Description MTD Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.1050 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

6.1051 sumSynch100To

Description This field displays the sum of the field synch100To over all market groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.1052 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 777

6.1053 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.1054 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.1055 sumTESClgBuy

Description This field contains the accumulated clearing qty of buy volume for TES trades

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

6.1056 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 778

6.1057 sumTESTotBuy

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.1058 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.1059 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.1060 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 779

6.1061 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

6.1062 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

6.1063 sumTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1064 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 780

6.1065 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

6.1066 sumTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange

trades.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1067 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

6.1068 sumTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 781

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1069 sumTrdMembOrdrQty

Description This field contains the total order quantity and per Trading Member.

Format numeric 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.1070 sumTrdMembOrdrVol

Description This field contains the total order volume and per Trading Member.

Format numeric 13, 2

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.1071 sumTrdMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fee at previous day's value

per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 782

6.1072 sumTrdMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fee at previous month's

value per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1073 sumTrdMembServFeeCrtMthBal

Description This field contains the sum of current month's service fees per trading

member.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement

CB263 Specialist Service Fee XFS Statement

6.1074 sumTrdMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fee at current

month's value per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1075 sumTrdMemFixFee

Description This field contains the sum of fix trading fees per trading member.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 783

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

6.1076 sumTrdMemNom

Description This field contains the nominal.

Format numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

6.1077 sumTrdMemVarFee

Description This field contains the sum variable trading fees per trading member.

Format numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order

6.1078 sumTrdServFeeAmnt

Description This field contains the sum of current day's service fees per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1079 sumTrdServFeeCrtDayAmnt

Description This field contains the sum of current day's adjusted service fees per trading

member.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 784

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1080 sumUserAddCrt

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1081 sumUserFeeAmnt

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

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1082 sumUserFeeCrtDayAmnt

Description This field contains the sum of current day's total fees per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1083 sumUserFixFee

Description This field contains the sum of fix trading fees per user.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 785

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1084 sumUserFixRefFee

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1085 sumUserMembPrvDayFeeAmnt

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

type and per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1086 sumUserMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's

value per recompensation type and per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 786

6.1087 sumUserMembPrvMthFeeAmnt

Description This field contains the sum of current month's fees at previous month's value

per fee type and per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1088 sumUserMembPrvMthServFeeAmnt

Description This field contains the sum of current month's service fees at previous month's

value per service fee type and per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1089 sumUserMembYtdFeeAmnt

Description This field contains the current year's total calculated fees at current month's

value per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1090 sumUserMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fees at current

month's value per subgroup Id.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 787

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1091 sumUserNom

Description This field contains the nominal per user.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1092 sumUserOrdrQty

Description This field contains the total order quantity per user.

Format numeric signed 12

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1093 sumUserOrdrVol

Description This field contains the total order volume per user.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 788

6.1094 sumUserServFeeAmnt

Description This field contains the sum of current day's service fees per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1095 sumUserServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary

CB253 Specialist Service Fee XFS Overall Summary

6.1096 sumUserTranFeeFix

Description This field contains the sum of fix transaction fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.1097 sumUserTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 789

6.1098 sumUserTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1099 sumUserTranFeeVar

Description This field contains the sum of variable transaction fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.1100 sumUserTxnCnt

Description This field contains the sum of transaction counts per user.

Format numeric 9

Where used: CB068 Transaction Overview

6.1101 sumUserVarFee

Description This field contains the sum of variable trading fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 790

6.1102 sumUserVarRefFee

Description This field contains the sum refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1103 sumValGoodQuoReqResp

Description This field contains the sum of the number of valid good quote request

responses after the cut limit adjustment.

Format numeric 10

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

Performance

6.1104 sumValQuoReqTot

Description This field contains the sum of the total number of valid quote requests after

cut limit adjustment.

Format numeric 10

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

Performance

TD955 Building Block Liquidity Provider Measurement

6.1105 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 791

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

Performance

6.1106 sumViol

Description This field indicates the sum of violation indicators.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD982 Special Report French Equity Options

6.1107 sumViolPct

Description This field contains the sum of violation percentage, based on the quote request

violations in proportion to the valid quote requests.

Format numeric 6, 2

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

Performance

6.1108 swapClearer

Description This field defines whether the swap leg is cleared by Eurex Clearing AG or

another clearer.

Format alphanumeric 8

Valid ValuesDecodesDescriptions0ECAGEurex Clearing1NON ECAGNon-Eurex Clearing

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 792

Where used: TE545 Daily TES Maintenance

6.1109 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

6.1110 swapCust2

Description This field contains the ID of the second customer involved in the trade for

exchange for physical, financial or swap.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.1111 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 793

6.1112 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

6.1113 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

6.1114 tacEligibility

Description This field defines the default setting for the field tacFlg during order entry.

The field is defined per user and can be overwritten by direct input. If no input

is provided, the default setting of this flag is used.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: RD115 User Profile Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 794

6.1115 tacFlg

Description This field defines whether an order is allowed to participate in the trade-at-

close phase. It can be defined during order entry and cannot be modified

thereafter.

Format alphanumeric 1

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

0 F FALSE 1 T TRUE

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.1116 targetProduct

Description This field contains the target Product of decaying instrument.

Format alphanumeric 12

Where used: TA116 Decay Split Table

6.1117 tesActivity

Description This field indicates the reported T7 Entry Service activity.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 795

<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	
8	ENL	TES TRADE via EUREX ENLIGHT	
9	REN	TES Reversal Entry	
10	RAP	TES Reversal Approval	
11	REV	TES Reversal Approval by Market Supervision	
12	RCX	TES Reversal is Cancelled	
Where used:	TC545 Daily TES	TC545 Daily TES Maintenance	
	TE545 Daily TES	TE545 Daily TES Maintenance	
	TE546 Daily Bask	et TES Maintenance	

6.1118 tesDescription

Description This field contains the free description entered by the initiating user of the

TES trade.

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

6.1119 tesEligibility

Description This flag describe if an instrument is TES eligible.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 796

<u>Decodes</u>	<u>Descriptions</u>
0	FALSE
1	TRUE
	Decodes 0 1

Where used: RD110 User Profile Maintenance

RD115 User Profile Status

6.1120 tesId

Description This field indicates the unique T7 Entry Service ID assigned by the exchange.

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.1121 tesInitiatorBU

Description This field indicates the business unit of the initiating user who entered the

TES trade.

Format alphanumeric 8

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.1122 tesInitiatorUser

Description This field indicates the initiating user who entered the TES trade.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 797

Where used: TC545 Daily TES Maintenance

TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

6.1123 tesType

Description This field contains the T7 Entry Service (TES) type code.

Format alphanumeric 2

Valid Values	<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)
10	ENL	XETRA ENLIGHT TRADE / EUREX
		ENLIGHT TRADE
11	QTPIP	QTPIP BLOCK TRADE
13	DLTAM	DELTA TAM

Where used: RD110 User Profile Maintenance

RD115 User Profile Status

RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE810 T7 Daily Trade Confirmation

6.1124 text

Description This field contains the free-format text comment entered by trader for a trans-

action.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 798

Format alphanumeric 12

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1125 time18

Description This field contains the time of the given transaction, which is in generic time

format.

Format TimeFormat18

Where used: TC540 Daily Order Maintenance

TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TT132 Market Maker Protection

TT138 Pre-trade Risk Control for Cash

TT136 Pre-trade Risk Control

6.1126 timeToTransfer

Description Time when the final STP deal is transferred to TES.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 799

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.1127 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

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

$6.1128 \quad total CTAtw Spread Bonus To Max Spread DSMtd$

Description This field displays the Average Time Weighted Spread with bonus in relation

to the maximum spread across all instruments (total) of the Designated

Sponsor month-to-date.

Format numeric signed 10, 5

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
	24.04.2024
XML Report Tag Descriptions	Page 800

Where used: PM500 Rating Report Equities Designated Sponsor

6.1129 totalCTAtwSpreadPercentageBonusDSMtd

Description This field displays the Average Time Weighted Spread with bonus in percent

in continuous trading across all instruments (total) of the Designated Sponsor

month-to-date.

Format numeric signed 10, 5

Where used: PM500 Rating Report Equities Designated Sponsor

6.1130 totalCTAvgQuotTimeBonusDSMtdToTheSec

Description This field shows the average quotation time during continuous trading with

bonus across all instruments (total) of Designated Sponsor month-to-date.

Format hh:mm:ss, not rounded but truncated.

Format alphanumeric 8

Where used: PM500 Rating Report Equities Designated Sponsor

6.1131 totalCTRateBonusDSMtd

Description This field displays the participation rate with bonus during continuous trading

across all instruments (total) of the Designated Sponsor month-to-date.

Format numeric 5, 2

Where used: PM500 Rating Report Equities Designated Sponsor

6.1132 totalNoTradingDays

Description This field indicates the total number of trading days of the variance futures

contract

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 801

Format numeric 4

Where used: TA114 Variance Futures Parameter

6.1133 totalRatingDSMtd

Description This field displays the rating of Designated Sponsor across all instruments

(total) month-to-date.

Format alphanumeric 5

Where used: PM500 Rating Report Equities Designated Sponsor

6.1134 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

6.1135 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 802

6.1136 totalUserOrdrNo

Description This field contains the total number of all order and quote insertions, modifi-

cations and deletions of one trader of a member, which was active in a

respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

6.1137 totalUserOrdrVol

Description This field contains the total volume of all order and quote insertions, modifi-

cations and deletions of one trader of a member, which was active in a

respective ISIN.

Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

6.1138 totBURules

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

Format numeric 5

Where used: RD135 Trade Enrichment Rule Status

6.1139 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 803

6.1140 totBUUpdCodAdd

Description This field contains the number of added records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

6.1141 totBUUpdCodChg

Description This field contains the number of changed records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

6.1142 totBUUpdCodDel

Description This field contains the number of deleted records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 804

6.1143 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

6.1144 totParticipantUpdCodAdd

Description This field contains the number of added records per perticipant.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD220 Trading Member Defined TSL Maintenance

6.1145 totParticipantUpdCodChg

Description This field contains the number of changed records per perticipant.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD220 Trading Member Defined TSL Maintenance

6.1146 totParticipantUpdCodDel

Description This field contains the number of deleted records per perticipant.

Format numeric 5

Vers. 2
24.04.2024
Page 805

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD220 Trading Member Defined TSL Maintenance

6.1147 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

6.1148 totQuoReqViolPct

Description This field indicates the violation percentage, based on the valid quote request

violations in proportion to the valid quote requests in the respective market

maker program/package.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

6.1149 totTrdDays

Description This field contains the total trading days in the current month.

Format numeric 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 806

Where used: TD964 MTD Eurex EnLight Performance

TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report

6.1150 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

6.1151 totUserUpdCodAdd

Description This field contains the number of added records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD220 Trading Member Defined TSL Maintenance

6.1152 totUserUpdCodChg

Description This field contains the number of changed records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD220 Trading Member Defined TSL Maintenance

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 807

6.1153 totUserUpdCodDel

Description This field contains the number of deleted records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD220 Trading Member Defined TSL Maintenance

6.1154 tradedOrderVolume

Description This field displays the traded volume for this order in the trading currency

(quantity * price).

Format numeric 17, 2

Where used: PM900 Specialist Performance per Executed Order

PM930 ITM Issuer Performance Per Executed Order

6.1155 tradedVol

Description Total traded volume per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.1156 tradedVolPercentage

Description This field provides percentage of the Traded Volume of the respective session/

user (defined as the respective traded volume divided by the total traded volume of the respective member firm in the respective product on the

respective day). The number is shown in percentage points.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 808

Format numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

6.1157 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

6.1158 tradeNumber

Description This field indicates 'Trade Number' which is a unique number created by the

Trade Manager for each side of a trade OR a deal. This new 'Trade Number' will be used to map T7 Trade Broadcasts with CCP Trade Broadcasts/internal

interface.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

6.1159 trades

Description This field contains the trades.

Format numeric signed 4, 3

Where used: CB162 Monthly Specialist Refund

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 809

6.1160 tradesCnt

Description Total number of trades per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.1161 tradesCntPercentage

Description This field provides percentage of the trades count of the respective session/

user (defined as the respective trades count divided by the total trades count of the respective member firm in the respective product on the respective day.

The number is shown in percentage points

Format numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

6.1162 tradeSideId

Description This field contains the CLIP trade side ID.

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.1163 tradeType

Description This field indicates the trade type.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 810

Valid Values	<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	
В	PTES	Preliminary Off Book Trade	
C	FTES	Final Off Book Trade	
D	PMT	Preliminary Manually Entered Trades by MS	
E	FMT	Final Manually Entered Trades by MS	
Н	CLIP	Clip Trade	
I	CLOB	CLIP Tade Outside BBO	
J	TAC	On-exchange trade within the Trade-At-Close phase (Cash specific)	
R	RETL	Retail trade	
Where used:	TC812 T7 Daily P TC910 T7 Daily N TE810 T7 Daily T TE812 Daily Prev	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	

6.1164 tradingCapacity

Description This field indicates the trading capacity.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 811

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	CU	Agency
3	IS	Issuer/Liquidity Provider (Cash Specific)
5	PR	Proprietary
6	MM	Market-Making
9	RP	Riskless Principal (Cash Specific)
10	RM	Retail Market Making
11	RA	Retail Agency
Where used:	RD185 Auto Approval Rule	e Status
	TC540 Daily Order Maintenance	
	TC545 Daily TES Maintenance	
	TC550 Open Order Detail	
	TC600 Xetra EnLight Maintenance	
	TC610 Xetra EnLight Best Execution Summary	
	TC812 T7 Daily Prevented Self-Matches	
	TE540 Daily Order Maintenance	
	TE545 Daily TES Maintenance	
	TE546 Daily Basket TES Maintenance	
	TE550 Open Order Detail	
	TE590 CLIP Trading Indication	
	TE595 Cross and Pre-arranged Trades	
	TE600 Eurex EnLight Main	ntenance
	TE610 Eurex EnLight Best	Execution Summary
	TE810 T7 Daily Trade Con	firmation
	TE812 Daily Prevented Sel	f-Matches

6.1165 tradingDate

Description This field displays the trading date.

Format DateFormat

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 812

PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1166 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

6.1167 tradingIndicationId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.1168 tradingMonth

Description This field shows the current trading month in format MM-YYYY, e.g. 12-

2020.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 813

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1169 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only
6	SA	Special Auction

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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 814

6.1170 tradingSec12M

Description This field contains the number of seconds per ISIN/currency combination

defined as the sum of noSecDate during the last 12 months excluding the

report month.

Format numeric 8

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

6.1171 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

TR107 Excessive System Usage Detailed Transaction Report

6.1172 trailStopAbsPrice

Description This field contains the absolute price for trailing stop order.

Format numeric signed 11, 5

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.1173 trailStopPricePct

Description This field contains the absolute percentage for trailing stop order.

Format numeric 6, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 815

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

6.1174 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

CB442 DBDX Fee Per Executed Order

6.1175 tranFeeFix

Description This field contains the fix transaction fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.1176 tranFeeRefFix

Description This field contains the refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1177 tranFeeRefVar

Description This field contains the refund TAF var.

Format numeric signed 15, 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 816

Where used: CB162 Monthly Specialist Refund

6.1178 tranFeeVar

Description This field contains the variable transaction fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

6.1179 transactionIdentifier

Description This field contains the transaction identifier. For on exchange orders, it

warnings are displayed.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.1180 transactions12M

Description This field contains the number of messages per ISIN/currency combination

defined as the sum of noTransactionsDate of the last 12 months excluding the

report month. For each participant (member ID).

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 817

6.1181 transactions12MIsin

Description This field sums up transactions 12 months over all participants/members of an

investment firm in an ISIN/currency combination.

Format numeric 12

Where used: TR901 MiFID II Message Rate Report

6.1182 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

6.1183 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

6.1184 tranTypCod

Description This field contains the transaction type code.

Format alphanumeric 1

Where used: TL001 System Transaction Overview

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 818

6.1185 trDay

Description This field contains Trading Day (one row per day) of the current month).

Format DateFormat

Where used: CB042 Fee Per Executed Order

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order

CB442 DBDX Fee Per Executed Order TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.1186 trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.1187 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.1188 trdIdCountPt

Description This field displays the Trader ID Counter Part.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 819

Format alphanumeric 15

Where used: CB243 Specialist Service Fee XFS Per Executed Order

6.1189 trdMemb

Description This field contains the member id code.

Format alphanumeric 5

Where used: CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary

CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.1190 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.1191 trdUnt

Description This field contains the trading unit.

Format numeric 8, 4

Where used: RC100 Capital Adjustment Series Report

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 820

6.1192 trdValueDS

Description This field shows the total trading value displayed in the trading currency in

the M account during continuous trading, auctions, and volatility interruptions

in one instrument on this trading day.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1193 trdValueDSMtd

Description This field shows the total trading value displayed in the trading currency in

the M account during continuous trading, auctions, and volatility interruptions

in one instrument month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1194 trdValueMM

Description This field shows the total trading value displayed in the trading currency in

the M account during continuous trading, auctions, and volatility interruptions

in one instrument on this trading day.

Format numeric 17, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 821

6.1195 trdValueMMMtd

Description This field shows the total trading value displayed in the trading currency in

the M account during continuous trading, auctions, and volatility interruptions

in one instrument month-to-date.

Format numeric 17, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1196 trdValueParticipant

Description This field shows the total trading value displayed in the trading currency of

the Participant during continuous trading, auctions, and volatility interruptions

in one instrument on this trading day.

Format numeric 17, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1197 trdValueParticipantMtd

Description This field shows the total trading value displayed in the trading currency of

the Participant during continuous trading, auctions, and volatility interruptions

in one instrument month-to-date.

Format numeric 17, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 822

6.1198 trdValueSMC

Description This field shows the total trading value displayed in the trading currency

during stressed market conditions in one instrument on this trading day.

Format numeric 17, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1199 trdValueSMCMtd

Description This field shows the total trading value displayed in the trading currency

during stressed market conditions in one instrument month-to-date.

Format numeric 17, 2

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1200 trdVol

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

Although a volume the field has alphanumeric format.

Format alphanumeric 17

Where used: CB069 Transaction Report

TR106 Order to Trade Ratio Detailed Transaction Report

6.1201 trfType

Description This field indicates the type of a Total Return Futures product.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 823

<u>Decodes</u>	<u>Descriptions</u>
IDX	Equity Index Total Return Futures
EQU	Equity Total Return Futures
BND	Fixed Income Total Return Futures
	IDX EQU

Where used: TA115 Total Return Futures Parameters

6.1202 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

Valid ValuesDecodesDescriptions2STPStop Order

4 OCO One Cancels Other

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

6.1203 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.1204 tsField

Description This field displays name of the field in the upload file in which the error

occurred.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 824

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.1205 tslProductGrp

Description This field indicates the TSL Product Group.

Format alphanumeric 8

Where used: RD210 Clearing Member Defined TSL Maintenance

RD215 Clearing Member Defined TSL Status RD220 Trading Member Defined TSL Maintenance RD225 Trading Member Defined TSL Status

6.1206 tslUserGrp

Description This field indicates the TSL User Group.

Format alphanumeric 3

Where used: RD115 User Profile Status

RD220 Trading Member Defined TSL Maintenance RD225 Trading Member Defined TSL Status

6.1207 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

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 825

6.1208 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview

CB069 Transaction Report

TR102 Excessive System Usage Report

TR107 Excessive System Usage Detailed Transaction Report

6.1209 txnCntPercentage

Description This field contains the Percentage of the number of transactions of the

respective session/user (defined as the respective number of transaction divided by the total number of transactions of the respective member firm in the respective product on the respective day). The number is shown in

percentage points.

Format numeric 8, 4

Where used: TR107 Excessive System Usage Detailed Transaction Report

6.1210 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

TR107 Excessive System Usage Detailed Transaction Report

6.1211 txnTypNam

Description This field contains the transaction type name.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	04.04.0004
	24.04.2024
XML Report Tag Descriptions	Page 826

Format alphanumeric 13

Where used: CB068 Transaction Overview

6.1212 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

TR162 Algo HFT Error

6.1213 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

6.1214 underlyingDelta

Description This field contains the Underlying Leg Delta being traded as part of Delta

Exchange.

Format numeric signed 7, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 827

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.1215 underlying Effective Delta

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

6.1216 underlyingPrice

Description This field contains the underlying price used to calculate the realised variance.

Format numeric signed 11, 5

Where used: TA114 Variance Futures Parameter

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

6.1217 underlyingPriceBoundary

Description This field contains the boundary for the Underlying Price. In the Working

Delta workflow the Respondent is allowed to change the Underlying Price such that it it can be lower or equal to the value provided in this field.

Format numeric 11, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 828

6.1218 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

6.1219 undPrice

Description This field contains the price of the underlying leg of an option volatility

strategy

Format numeric signed 11, 5

Where used: TA113 Complex and Flexible Instrument Definition

6.1220 undrLstClsPrc

Description This field contains the last closing price of the underlying.

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

6.1221 undrPrvClsPrc

Description This field contains the closing price of the underlying on the previous business

day.

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 829

6.1222 updateTime

Description Responder 1 (Max 50) time of last update.

Format TimeFormat18

Where used: TC610 Xetra EnLight Best Execution Summary

TE610 Eurex EnLight Best Execution Summary

6.1223 updCod

Description This field contains the code for the type of change performed.

Format alphanumeric 1

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

A Add
C Change
D Delete
G Grp Ch

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

6.1224 updDat

Description This field contains the date of last update

Format DateFormat

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 830

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

TT133 Trading Risk Events

6.1225 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

6.1226 updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used: RD110 User Profile Maintenance

RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance

RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

RD230 Marketwide SMP ID Maintenance

TT133 Trading Risk Events

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 831

6.1227 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

6.1228 user

Description This field indicates the user.

Format alphanumeric 6

Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement CB442 DBDX Fee Per Executed Order PM710 Xetra Retail Member Organization

RD110 User Profile Maintenance

RD115 User Profile Status

RD180 Auto Approval Rule Maintenance

RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status RD220 Trading Member Defined TSL Maintenance

RD225 Trading Member Defined TSL Status

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 832

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance

TE550 Open Order Detail
TE590 CLIP Trading Indication
TE595 Cross and Pre-arranged Trades
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 TR160 Identifier Mapping Error

TR162 Algo HFT Error TT133 Trading Risk Events

6.1229 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: CB069 Transaction Report

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.1230 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

Where used: RD110 User Profile Maintenance

RD115 User Profile Status

RD180 Auto Approval Rule Maintenance RD185 Auto Approval Rule Status

RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 833

6.1231 userOrdrNum

Description This field contains the free-format order reference text for member internal

usage.

Format alphanumeric 16

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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

6.1232 userRiskGroup

Description The Id of risk group user belongs to inside the business unit. Every user can

only belong to one group.

Format alphanumeric 3

Where used: RD115 User Profile Status

6.1233 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

6.1234 usrOrdrNum

Description This field contains the user order number, which the member assigned to the

order.

Format alphanumeric 12

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 834

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1235 valGoodQuoReqResp

Description This field contains the number of valid good quote request responses after the

cut limit adjustment.

Format numeric 10

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

Performance

6.1236 validFrom

Description States the valid from date for a given value of the identifier.

Format DateFormat

Where used: TR161 Identifier Mapping Status

TR163 Algo HFT Status

TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.1237 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 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 835

6.1238 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

6.1239 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

TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

6.1240 valQuoReqTot

Description This field contains the total number of valid quote requests after cut limit

adjustment.

Format numeric 10

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

Performance

TD955 Building Block Liquidity Provider Measurement

6.1241 valQuoReqViol

Description This field contains the number of valid quote request violations on the basis of

the valid quote requests after cut limit adjustment.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 836

Format numeric 10

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

Performance

6.1242 varFee

Description This field contains the variable fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

6.1243 varRefFee

Description This field contains the refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1244 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

6.1245 versionNo

Description This field contains version number for order modification.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 837

Format numeric 9

Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund

CB142 Fee Per Executed Order T7 Boerse Frankfurt

CB162 Monthly Specialist Refund

CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

CB442 DBDX Fee Per Executed Order TC540 Daily Order Maintenance

TC550 Open Order Detail

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

6.1246 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

Valid ValuesDecodesDescriptions1YYes

0 N No

Where used: TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.1247 violationCnt

Description This field shows the number of violations.

Format numeric 2

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 838

Where used: TR102 Excessive System Usage Report

TR107 Excessive System Usage Detailed Transaction Report

6.1248 violDSDay

Description This field displays the violation (V) of the requirements as Designated

Sponsor on this trading day.

Format alphanumeric 1

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

No violation.

V Violation.

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1249 violDSMtd

Description This field displays the violation (V) of the requirements as Designated

Sponsor month-to-date.

Format alphanumeric 1

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

No violation.

V V Violation.

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 839

6.1250 violFeeDay

Description This field displays the violation (V) of the requirements for fee reimbursement

on this trading day.

Format alphanumeric 1

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

No violation.

V V Violation.

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1251 violFeeMtd

Description This field displays the violation (V) of the requirements for fee reimbursement

month-to-date.

Format alphanumeric 1

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

No violation.

V V Violation.

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

6.1252 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 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 840

Valid ValuesDecodesDescriptions1Yes0No

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD982 Special Report French Equity Options

6.1253 violMMDay

Description This field displays the violation (V) of the requirements Market Maker on this

trading day.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsVVViolation.

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

6.1254 violMMMtd

Description This field displays the violation (V) of the requirements Market Maker month-

to-date.

Format alphanumeric 1

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

No violation.

V V Violation.

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

Vers. 2
24.04.2024
Page 841

6.1255 violMonths

Description This field displays the number of months where minimum requirements were

not met by Designated Sponsor in a row.

Format alphanumeric 1

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

No violation.

V Violation.

Where used: PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor

PM400 Compliance Report ETFs & ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.1256 violPct

Description This field contains the violation percentage, based on the quote request viola-

tions in proportion to the valid quote requests.

Format numeric 6, 2

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

Performance

6.1257 volatilityFactor

Description This field contains the volatility factor for the Excessive System Usage Fee

limit calculation, which is used to automatically increase the ESU limits

during highly volatile environments.

Format numeric 8, 4

Vers. 2
24.04.2024
Page 842

Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

TR107 Excessive System Usage Detailed Transaction Report

6.1258 volatilityFactorCnt

Description This field contains the volatility factor for the transaction based OTR, which

is used to automatically increase the transaction based OTR limits during

highly volatile environments.

Format numeric 8, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.1259 volatilityFactorVol

Description This field contains the volatility factor for the volume based OTR, which is

used to automatically increase the volume based OTR limits during highly

volatile environments.

Format numeric 8, 4

Where used: TR100 Order to Trade Ratio Report

TR103 Eurex Daily OTR Parameter

TR106 Order to Trade Ratio Detailed Transaction Report

6.1260 volatilityIndicator

Description This field contains the Volatility Indicator, which is a proxy measure of

market volatility and is used to increase ESU/OTR limits.

Format numeric 8, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 843

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report TR103 Eurex Daily OTR Parameter TR104 Eurex Daily ESU Parameter

TR106 Order to Trade Ratio Detailed Transaction Report TR107 Excessive System Usage Detailed Transaction Report

6.1261 volatilityIndicatorRaw

Description This field contains the volatility indicator raw, which is used to calculate the

Volatility Indicator.

Format numeric 8, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

6.1262 volFactor

Description This field contains Volume Factor which is used to calcued Volume

Component.

Format numeric 4

Where used: TR102 Excessive System Usage Report

TR104 Eurex Daily ESU Parameter

TR107 Excessive System Usage Detailed Transaction Report

6.1263 volumeRetailTradesBetterBMBBO

Description This field displays the executed volume of matched RLP quotes and RLP

orders of this RLP (for RMO: of all matched RMO orders of this RMO trader)

better than BMBBO in one instrument on this trading day.

Format numeric 15, 4

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 844

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.1264 volumeRetailTradesBetterBMBBOMtd

Description This field displays the executed volume of matched RLP quotes and RLP

orders of this RLP (for RMO: of all matched RMO orders of this RMO trader)

better than BMBBO in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.1265 volumeRetailTradesNotBetterBMBBO

Description This field displays the executed volume of matched RLP quotes and RLP

orders of this RLP (for RMO: of all matched RMO orders of this RMO trader)

not better than BMBBO in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

6.1266 volumeRetailTradesNotBetterBMBBOMtd

Description This field displays the executed volume of matched RLP quotes and RLP

orders of this RLP (for RMO: of all matched RMO orders of this RMO trader)

not better than BMBBO in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

PM710 Xetra Retail Member Organization

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 845

6.1267 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used: PM010 Performance Report Equities Regulated Market Maker

PM020 Performance Report ETFs & ETPs Regulated Market Maker

PM100 Performance Report Equities Designated Sponsor

PM200 Performance Report ETFs and ETPs Designated Sponsor

PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor

PM500 Rating Report Equities Designated Sponsor

PM600 Individual Rating Report Equities Designated Sponsor

PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order PM920 ITM Issuer Fulfillment Instrument Level PM930 ITM Issuer Performance Per Executed Order

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

TC600 Xetra EnLight Maintenance

TC610 Xetra EnLight Best Execution Summary

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD965 Specialist State Change TE535 Cross and Quote Requests

TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report

TE550 Open Order Detail

TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

6.1268 workFlowTyp

Description This field provides information about the Eurex EnLight Workflow Type.

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
XML Report Tag Descriptions	Page 846

Format	alphanumeric 1
1 Office	aipiiaiiaiiiciic i

Valid Values	Decodes	<u>Descriptions</u>
1	R	Regular Negotiation.
2	В	Basis Trade Negotiation.
3	W	Working Delta Negotiation.
4	0	Negotiation where the Underlying is Traded Outside Eurex.
5	F	Option Volatility Strategy with Fixed Reference Price and Fixed Underlying Delta where the Underlying is Traded at Eurex.
6	N	Option Volatility Strategy with Negotiating Underlying where the Underlying is Traded at Eurex.

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

T7 Release 12.1	
XML Report Reference Manual	Vers. 2
	24.04.2024
Glossary	Page 847

7 Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETC	Exchange Traded Commodity
ETI	Enhanced Trading Interface
ETF	Exchange Traded Fund
ETP	Exchange Traded Product
Eurex	<u>Eur</u> opean <u>Ex</u> change. Electronic trading and clearing of options and financial futures.
Member	Market participant.
T7	Cash & Derivatives trading system developed by Deutsche Börse Group
Xetra	Frankfurt Stock Exchange's trading venue Xetra on T7.
XML	Extensible Markup Language
XFS	Xetra Frankfurt Specialist
XSD	XML Schema Definition

Table 7.1 - Glossary