

# T7 Release 5.0

XML Report Reference Manual

Simulation Version 1.2.1

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## 1 Introduction

With the introduction of T7 Release 5.0, CCP-eligible cash products traded in continuous trading are migrated to the T7 platform. This manual contains detailed description of the XML reports for Xetra T7 Release 5.0.

Additional information related to generic text reports is included.

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

During transitioning phase, when Xetra Frankfurt ETC instruments will already be traded on T7 whereas all other CCP-eligible equities are still traded on the existing Xetra system, few reports (details will be communicated later via exchange circular ) are combined and generated in T7 report layout.

Reports generated for cash products traded on T7 platform and combined reports will use the new T7 report naming convention.

This naming convention consists of appending report name with a string constant "T7" before the report file name extension (i.e. <Environment No> <ReportName> T7.XML.ZIP).

Example :

Non-exchange specific report - 51RPTTT133XXXXX20170327T7.TXT.ZIP

Exchange specific report - 51RPTTC540XXXXX20170327XETRT7.XML.ZIP

## 2 XML Reports Concepts used by Xetra

In this chapter the main concepts of the XML Reports offered by Xetra 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.

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

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

Naming conventions for structures are:

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

#### 2.1.2 Structure Members

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

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

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

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

#### 2.1.3 Data Types

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

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

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## 2.1.4 Rules for creating the XML Structure

### 2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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

### 2.1.4.2 Substructures

Substructures are written to

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

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

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

### 2.1.4.3 Field Values

Field values are written as

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

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

```
<fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

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

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

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

Example:

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

---

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

Example:

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

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

Example:

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

## 2.1.5 Rules for Text Reports

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

Xetra strongly advises against any form of automatic text report processing, e.g. by parsing data from the text report content.

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

### 2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

### 2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

The specific rules for numeric values are

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



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## 3 Introduction to XML Reports

### 3.1 XML Report Characteristics

The XML report descriptions contain the following information:

#### Description

A textual description of the functional contents of the report.

#### Frequency

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

#### Availability

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

#### XML Report Structure

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

#### M/O

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

#### Text Report Heading

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

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

#### Text Report Structure

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

### 3.2 Structure cardinality

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

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

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

### 3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

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## 4 XML Report Descriptions

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

CONFIG\_IDENTIFIER XRepT7 50.01.02  
 CONFIG\_DATE 2017-04-03 17:25

### 4.1 CB Transactions and Fees

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

#### XML Report Structure

#### M/O Text Report Heading

##### cb042

##### rptHdr

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

cb042Grp, repeated 0 ... variable times:

##### cb042KeyGrp

membExchIdCod	m	Exchange Member
---------------	---	-----------------

cb042Grp1, repeated 1 ... variable times:

##### cb042KeyGrp1

exchCurrTypCod	m	Trading Currency
exchRat	m	Exchange Rate
currTypCod	m	Billing Currency
<u>cb042Grp2</u> , repeated 1 ... variable times:		
<u>cb042KeyGrp2</u>		
acctTypGrp	m	Ac
<u>cb042Grp3</u> , repeated 1 ... variable times:		
<u>cb042KeyGrp3</u>		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
<u>cb042Rec</u> , repeated 1 ... variable times:		
ordrNo	m	Order No
versionNo	m	VNo
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
user	m	Trader
trDay	m	Trad Day
tranFee	m	DlyFeePerOrdr
orderVol	m	OrderVol
addMembId	m	(XML only)
sumInstTranFee	m	Total Per Instrument:
sumInstOrdrVol	m	
sumAcctTrnFeeAmnt	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumCurrTrnFee	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumMembTranFee	m	Total Fees Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

**Text Report Structure**

Exchange Member

-----  
XXXXX - MEMBER LONG NAME

Trading Currency Exchange Rate Billing Currency

-----  
XXX 9999999.999999999 XXX

Ac	Prod	Instrument	Order No	VNo	FeeTyp	FeeTypNam	Trader	Trad Day	DlyFeePerOrdr	OrderVol
XX	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	999	XXX	XXXXXXXXXXXXXXXXXX	XXXXXX	31-12-09	+999999999.99	9999999999.99
Total Per Instrument:									9999999999.99	9999999999.99
Total Per Account Type:									9999999999.99	9999999999.99
Total Per Trading Currency (XXX) in EUR:									9999999999.99	9999999999.99
Total Fees Per Exchange Member:									9999999999.99	
Total Volume Per Exchange Member:										9999999999.99
Total Number Of Orders Per Exchange Member:										999999999999

#### 4.1.2 CB050 Fee Overall Summary

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

#### XML Report Structure

#### M/O Text Report Heading

##### cb050

##### rptHdr

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

cb050Grp, repeated 0 ... variable times:

##### cb050KeyGrp

membExchIdCod	m	Exchange Member
---------------	---	-----------------

cb050Grp1, repeated 1 ... variable times:

##### cb050KeyGrp1

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb050Grp2, repeated 1 ... variable times:

##### cb050KeyGrp2

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

cb050Grp3, repeated 1 ... variable times:

##### cb050KeyGrp3

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb050Rec, repeated 1 ... variable times:

feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feePrvDayAmnt	m	FeePrevDayAmnt

feeCrtDayAmnt	m	FeeCrtDayAmnt
feeCrtMthAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instrument:
sumInstMembFeeCrtDayAmnt	m	
sumInstMembFeeCrtMthAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Fees Per Trading Currency(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumMembFeePrvDayAmnt	m	Total Fees Per Exchange Member:
sumMembFeeCrtDayAmnt	m	
sumMembFeeCrtMthAmnt	m	
sumMembFeePrvMthAmnt	m	
sumMembFeeYtdAmnt	m	

**Text Report Structure**

Exchange Member		Trading Currency		Billing Currency					
-----		-----		-----					
XXXXX - MEMBER LONG NAME		XXX		XXX					
Ac	Prod	Instrument	FeeTyp	FeeTypNam	FeePrevDayAmnt	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XX	XXXXXXXXXXXX	XXXXXXXXXX	XXX	XXXXXXXXXXXXXX	99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Trans Fees Per Instrument:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Account:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Trading Currency(XXX) in EUR:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Exchange Member:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99

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### 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.
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### cb060

##### rptHdr

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

cb060Grp, repeated 0 ... variable times:

##### cb060KeyGrp

membExchIdCod	m	Exchange Member
---------------	---	-----------------

cb060Grp1, repeated 1 ... variable times:

##### cb060KeyGrp1

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb060Grp2, repeated 1 ... variable times:

##### cb060KeyGrp2

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

cb060Grp3, repeated 1 ... variable times:

##### cb060KeyGrp3

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
odrQty1	m	OrderQuant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

**Text Report Structure**

Exchange Member			Trading Currency		Billing Currency		
-----			-----		-----		
XXXXX - MEMBER LONG NAME			XXX	XXX			
Ac	Prod	Instrument	FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	OrderQuant
-----			-----		-----		-----
XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXX	XXXXXXXXXXXX	999999999999.99	9999999999.99	999999999999
Total Per Instrument:					999999999999.99	9999999999.99	999999999999
Total Per Account:					999999999999.99	9999999999.99	999999999999
Total Per Trading Currency (XXX) in EUR:					999999999999.99	9999999999.99	999999999999
Total Per Exchange Member:					999999999999.99		
Total Volume Per Exchange Member:						9999999999.99	
Total Number of Orders Per Exchange Member:							999999999999
Total All Exchange Members:					999999999999.99	9999999999.99	999999999999

#### 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.
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb062

##### rptHdr

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

##### cb062Grp, repeated 0 ... variable times:

##### cb062KeyGrp

membExchIdCod	m	Exchange Member
---------------	---	-----------------

##### cb062Grp1, repeated 1 ... variable times:

##### cb062KeyGrp1

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

##### cb062Grp2, repeated 1 ... variable times:

##### cb062KeyGrp2

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

##### cb062Grp3, repeated 1 ... variable times:

##### cb062KeyGrp3

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

##### cb062Rec, repeated 1 ... variable times:

ordrNo	m	OrdNo
versionNo	m	VerNo
quoInd	m	Quote
user	m	Trader
kindOfDepo	m	DepTyp

ordrMktVal	m	OMV
trdQty	m	Trades
trdFeeAmnt	m	DlyFeePerOrdr
refFeeAmnt	m	Refund
addCrt	m	add. Credit
sumInstQtRefAmnt	m	Total Quote Refund/add. Credit Per Instrument:
sumInstQtAddCrt	m	
sumInstOrdrTrdFee	m	Total Order Refund/add. Credit Per Instrument:
sumInstOrdrRefAmnt	m	
sumInstOrdrAddCrt	m	
sumInstDsRefAmnt	m	Total DS Refund/add. Credit Per Instrument:
sumInstDsAddCrt	m	
sumMktGrpRefAmnt	m	Total DS Refund/add. Credit Per Market Group:
sumMktGrpAddCrt	m	
<u>sumMembExchFeeGrp</u> , repeated 1 ... variable times:		
<u>sumMembExchFeeRec</u>		
currTypCod	o	(XML only)
sumMembExcRefAmnt	o	Total Per Exchange Member in EUR:
sumMembExcAddCrt	o	

**Text Report Structure**

Exchange Member	Currency									
-----	-----									
XXXXX - MEMBER LONG NAME	XXX									
MktGrp	Prod	Instrument								
-----	-----	-----								
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	
OrdNo	VerNo	Quote	Trader	DepTyp	OMV	Trades	DlyFeePerOrd	Refund	add. Credit	
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	
XXXXXXXXXXXXXXXXXXXX	999	X	XXXXXX	XXX	+999999999.99	999999999	+999999999.99	+999999999.99	+999999999.99	
								-----	-----	
Total Quote Refund/add. Credit Per Instrument:								+999999999.99	+999999999.99	
Total Order Refund/add. Credit Per Instrument:								+999999999.99	+999999999.99	
Total DS Refund/add. Credit Per Instrument:								+999999999.99	+999999999.99	
Total DS Refund/add. Credit Per Market Group:								+999999999.99	+999999999.99	
Total Per Exchange Member in EUR:								+999999999.99	+999999999.99	

#### 4.1.5 CB068 Transaction Overview

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

#### XML Report Structure

#### M/O Text Report Heading

##### cb068

##### rptHdr

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

##### cb068Grp, repeated 0 ... variable times:

##### cb068KeyGrp

membExchIdCod	m	Exchange Member
---------------	---	-----------------

##### cb068Grp1Inst, repeated 0 ... variable times:

dscr1	m
-------	---

##### cb068InstRec, repeated 0 ... variable times:

instrumentMnemonic	o	Instrument
mktGrpNam	m	MktGrp
acctTypGrp	m	Ac
ordrQty1	m	Ord
quotQty	m	Quo
totQty	m	Tot
sumMembOrdQty1	m	Total:
sumMembQuotQty	m	
sumMembTotQty	m	

##### cb068Grp1Session, repeated 0 ... variable times:

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

**Text Report Structure**

Exchange Member

-----  
XXXXX - MEMBER LONG NAME  
-----

XX

Instrument	MktGrp	Ac	Ordr	Quo	Tot
XXXXXXXXXX	XXXXXXXX	XX	9,999,999,999,999	999,999,999	999,999,999
Total:			9,999,999,999,999	999,999,999	999,999,999

XX

Session	Ordr	Quo	Tot
99999999	9,999,999,999,999	999,999,999	999,999,999
Total:		9,999,999,999,999	999,999,999

XX

Trader	NoOfTrn	Instrument	MktGrp	Ac	Trn
XXXXXXXXXXXX	999,999,999	XXXXXXXXXX	XXXXXXXX	XX	XXXXXXXXXXXX
Trdr Tot:		999,999,999			
Total:		999,999,999			



#### 4.1.6 CB080 Monthly Fee and Rebate Statement

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

##### XML Report Structure

##### M/O Text Report Heading

##### cb080

##### rptHdr

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

cb080Grp, repeated 0 ... variable times:

##### cb080KeyGrp

membExchIdCod	m	Exchange Member
---------------	---	-----------------

cb080Grp1, repeated 0 ... variable times:

##### cb080KeyGrp1

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

cb080Rec, repeated 1 ... variable times:

feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam
etiCmlVol	o	Cumulated Vol
etiUnRebFee	o	Unrebated Fee
rebPrc	o	Reb in %
etiFeeReb	o	ETI Rebate
etiFeeAftReb	o	Fee after Reb
feeAdj	o	Adjustment Type
feeAmnt	o	Amount
sumFeeAmnt	m	Total Fees:
sumRebFeeAmnt	m	Total Rebate/Refund:
sumFeeConnAmnt	m	Total Connections:

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sumFeeAdjAmnt	m	Total Manual Fee Adjustments:
sumMembFeeAmnt	m	Total Over All Per Exchange Member:

**Text Report Structure**

Exchange Member

-----  
XXXXX - MEMBER LONG NAME

Billing Currency

-----  
XXX

Fees:

-----

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXX	9999999999.99
Total Fees:		9999999999.99

Rebates/Refunds:

-----

ETI/NP Rebate Details:

Cumulated Vol	Unrebated Fee	Reb in %	ETI Rebate	Fee after Reb
99999999999999	999999999999.99	999.9999	-9999999999.99	999999999999.99

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

Connections:

-----

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXX	-9999999999.99
Total Connections:		999999999999.99

Manual Fee Adjustments:

-----



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## 4.2 RD Trading RDS Reports

### 4.2.1 RD110 User Profile Maintenance

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

#### XML Report Structure

#### M/O Text Report Heading

##### rd110

##### rptHdr

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

rd110Grp, repeated 0 ... variable times:

##### rd110KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd110Grp1, repeated 1 ... variable times:

##### rd110KeyGrp1

##### businessUnitGrp

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

rd110Grp2, repeated 1 ... variable times:

##### rd110KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd110Grp3, repeated 1 ... variable times:

rd110KeyGrp3

recTypCod m (XML only)

rd110Rec1, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd date

updTim m Upd Time

prvUpdDat o PrvUpdDat

updtFldNam m FieldName

audtValBefore o Previous Value

audtValAfter o New Value

rd110Rec2, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

mktGrpNam m MktGrp

entRole m Role

totUserUpdCodAdd o Total User Add

totUserUpdCodChg o Total User Change

totUserUpdCodDel o Total User Delete

totBUUpdCodAdd o Total Business Unit Add

totBUUpdCodChg o Total Business Unit Change

totBUUpdCodDel o Total Business Unit Delete

totParticipantUpdCodAdd o Total Participant Add

totParticipantUpdCodChg o Total Participant Change

totParticipantUpdCodDel o Total Participant Delete



## 4.2.2 RD115 User Profile Status

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

### XML Report Structure

### M/O Text Report Heading

#### rd115

##### rptHdr

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

rd115Grp, repeated 0 ... variable times:

##### rd115KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd115Grp1, repeated 1 ... variable times:

##### rd115KeyGrp1

##### businessUnitGrp

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

rd115Grp2, repeated 1 ... variable times:

##### rd115KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd115Grp3, repeated 1 ... variable times:

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



usrGroup	o	Grp
level	o	Lvl
logNam	o	Login
isUSFlg	o	US
maxOrderValue	o	MaxOrdrVal
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
effStatus	o	EffSts
delProtected	o	DelProt
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct
<u>rd115Grp4</u> , repeated 1 ... variable times:		
<u>rd115KeyGrp3</u>		
mktGrpNam	o	MktGrp
<u>rd115Rec</u> , repeated 1 ... variable times:		
entRole	m	Role

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XX	XXXXXXXX	XX	999999

Trader Trader Id

-----  
 XXXXXX 999999

Category	Grp Lvl	Login	US	MaxOrdrVal	Settl Acct	Settl Loc	EffSts	DelProt
	Enable P Acct	Enable A Acct	Enable M Acct					
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X	XXXXXXXXXXXXX	X	999,999,999,999.99+	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	X	X
	X	X	X					

MktGrp Role

-----  
 XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXX

### 4.2.3 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	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

##### rd130

##### rptHdr

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

rd130Grp, repeated 0 ... variable times:

##### rd130KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd130Grp1, repeated 1 ... variable times:

##### rd130KeyGrp1

##### businessUnitGrp

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

rd130Grp2, repeated 1 ... variable times:

##### rd130KeyGrp2

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

rd130Rec, repeated 1 ... variable times:

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time

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

### Text Report Structure

```

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

UpdCod Upd Date Upd Time  SecuAdmin PrvUpdDat       Field Name       Previous value
New value
-----
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

-----
totBUUpdCodAdd 99,999
-----
totBUUpdCodChg 99,999
-----
totBUUpdCodDel 99,999
-----
totParticipantUpdCodAdd 99,999
-----
totParticipantUpdCodChg 99,999
-----
totParticipantUpdCodDel 99,999

```

#### 4.2.4 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 by rule.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

##### rd135

##### rptHdr

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

rd135Grp, repeated 0 ... variable times:

##### rd135KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd135Grp1, repeated 1 ... variable times:

##### rd135KeyGrp1

##### businessUnitGrp

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

rd135Grp2, repeated 1 ... variable times:

##### rd135KeyGrp2

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

rd135Rec, repeated 1 ... variable times:

validityFlg	m	Valid
account	o	Account
accountName	o	Account Name
freeText1	o	Text1

- freeText2                               o    Text2
- freeText3                               o    Text3
- freeText4                               o    Text4
- opnClsCod                               o    O
- clearingTakeUpMember                 o    TakeUpMbr
- cooperationPartner                     o    Coop Part
- ordOriginFirm                         o    Ext.Member
- beneficiary                            o    Beneficiary
- totBURules                             o    Total Defined Rules

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Rule ID				
XXXXX	XX	XXXXXXXXX	XX	999999	99999				
-----									
Valid Account	Account Name	Text1	Text2	Text3	Text4	O	TakeUpMbr	Coop Part	
		Ext.Member		Beneficiary					
-----									
X	XX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	X	XXXXX	XXXX
		XXXXXXX		XXXXXXX					
-----									
Total Defined Rules 99999									

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### 4.3 TC Order and Quote Maintenance

#### 4.3.1 TC230 Cross and Quote Requests

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

#### XML Report Structure

#### M/O Text Report Heading

##### tc230

##### rptHdr

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

tc230Grp, repeated 0 ... variable times:

##### tc230KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc230Grp1, repeated 1 ... variable times:

##### tc230KeyGrp1

##### businessUnitGrp

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

tc230Grp2, repeated 1 ... variable times:

##### tc230KeyGrp2

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

tc230Grp3, repeated 1 ... variable times:

tc230KeyGrp3

reqType                                      m     Type

tc230Grp4, repeated 1 ... variable times:

tc230KeyGrp4

product                                      m     Product

instrumentType                              m     InstType

instrumentId                                m     Instrument Id

instrumentMnemonic                        m     Instrument Mnemonic

tc230Rec, repeated 1 ... variable times:

reqTime                                     m     Time

buyCod                                      o     B/S

reqQty                                      o     Quantity

**Text Report Structure**

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

Product   InstType   Instrument Id         Instrument Mnemonic         Time                 B/S   Quantity
-----
XXXXXXXXXXXX   XXXXXX   999999999999999999999         XXXXXXXXXX         XXXXXXXXXXXXXXXXXXXX   X   999999999
```

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### 4.3.2 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.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

#### tc540

##### rptHdr

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

tc540Grp, repeated 0 ... variable times:

##### tc540KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc540Grp1, repeated 1 ... variable times:

##### tc540KeyGrp1

##### businessUnitGrp

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

tc540Grp2, repeated 1 ... variable times:

##### tc540KeyGrp2

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

tc540Grp3, repeated 1 ... variable times:

##### tc540KeyGrp3

##### instrumentGrp



product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	Instrument Mnemonic
isinCod	m	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>tc540Rec</u> , repeated 1 ... variable times:		
time18	m	Time
exchangeOrderId	o	Order ID
versionNo	o	Version No
activity	m	Act
reason	m	Reas
buyCod	o	B
ordrTyp	o	Typ
ordrQty	o	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
execPrc	o	ExecPrc
matchStep	o	StepID
dealItem	o	Item
ordrPrtFilCod	o	P/F
triggered	o	Trg
inactivated	o	I
pendingDeletion	o	D
persistent	o	P
tradingRestriction	o	Res
entryDate	o	Entry Date
entryTime	o	Entry Time
priorityDate	o	Priority Date
priorityTime	o	Priority Time
timeValidity	o	Exp
expiryDate	o	Expiry Date



### 4.3.3 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.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

##### tc550

##### rptHdr

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

tc550Grp, repeated 0 ... variable times:

##### tc550KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc550Grp1, repeated 1 ... variable times:

##### tc550KeyGrp1

##### businessUnitGrp

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

tc550Grp2, repeated 1 ... variable times:

##### tc550KeyGrp2

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

tc550Grp3, repeated 1 ... variable times:

##### tc550KeyGrp3

instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	Instrument Mnemonic
isinCod	m	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Currency
<u>tc550Rec</u> , repeated 1 ... variable times:		
exchangeOrderId	m	Order ID
versionNo	m	Version No
buyCod	m	B
ordrTyp	m	Typ
ordrQty	m	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
execPrc	o	ExecPrc
dealItem	o	Item
matchStep	o	StepID
triggered	o	Trg
persistent	o	P
tradingRestriction	o	Res
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Priority Time
timeValidity	m	Exp
expiryDate	o	Expiry Date
userOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	m	TC
clientRef	o	ClientRef
sessionId	m	Session



### 4.3.4 TC810 T7 Daily Trade Confirmation

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

#### XML Report Structure

#### M/O Text Report Heading

#### tc810

##### rptHdr

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

tc810Grp, repeated 0 ... variable times:

##### tc810KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc810Grp1, repeated 1 ... variable times:

##### tc810KeyGrp1

##### businessUnitGrp

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

tc810Grp2, repeated 1 ... variable times:

tc810KeyGrp2

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

tc810Grp3, repeated 1 ... variable times:

tc810KeyGrp3

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

tc810Grp4, repeated 1 ... variable times:

tc810KeyGrp4instrumentGrp

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

tc810Rec, repeated 1 ... variable times:

time18	m	Time
tradeType	m	Type
matchEvent	m	Event
matchStep	m	Step
matchDeal	m	Deal
parentDeal	o	Parent Deal
dealItem	m	Item
tradeNumber	o	TradeNo
exchangeOrderId	m	OrdrNo
versionNo	m	Version No
acctTypGrp	m	Account
buyCod	m	B
ordrPrtFilCod	m	P/F
execQty	m	ExecQty
execPrc	m	Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	m	Exp
tradingRestriction	o	Res
exchRat	o	Exchange Rate
settlAmnt	o	StlAmt
settlDat	m	StlDat
ctpyStlIdLoc	o	CtpyStlLoc
ctrPtyId	m	Ctpy

ctpyStlIdAct	o	CtpyAct
setlTypCod	o	(XML only)
cust	o	Customer
userOrdrNum	o	UsrOrdrNmbr
text	o	Text
businessUnit	o	BU Obo
enteringUser	o	Trader Obo
kindOfDepo	o	(XML only)
sumPartTotBuyOrdr	m	Trader Total Instruments Bought:
sumPartTotSellOrdr	m	Trader Total Instruments Sold:
sumMembTotBuyOrdr	m	Member Total Instruments Bought per BU:
sumMembTotSellOrdr	m	Member Total Instruments Sold per BU:

---





### 4.3.5 TC812 T7 Daily Prevented Self-Matches

Description	This report contains the prevented self matches during a trading day. The structure of this report is similar to TC810. The prevented self matches are identified by their transaction times. They are arranged by market participant, trader, product, simple instrument and sorted by transaction time.  Prevented self-match statistics (i.e number of buy and sell prevented self-matches and the corresponding accumulated quantities) are provided at the end of the report.
Frequency	Daily.
Availability	This report is available for trading members only.

#### XML Report Structure

#### M/O Text Report Heading

#### tc812

##### rptHdr

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

tc812Grp, repeated 0 ... variable times:

##### tc812KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc812Grp1, repeated 1 ... variable times:

##### tc812KeyGrp1

##### businessUnitGrp

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

tc812Grp2, repeated 1 ... variable times:

##### tc812KeyGrp2

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

tc812Grp3, repeated 1 ... variable times:

##### tc812KeyGrp3

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

**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XXX

BU                    BU Long Name            BU Identifier  
-----  
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX            999999

Trader  
-----  
XXXXXXXX

Product  
-----  
XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo	Instrument Name
XXXXXXXXXXXX	XXXXXX	9999999999999999999999	XXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX

Time	Type	Order ID	Version No	SMP-ID	B Smp Deleted	Qty Deleted	Qty	Trade Prc	Typ
	LimPrc Exp Res	ClMbr Customer	UsrOrdNrNmbr	Text	TC				
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	999999999	999999999	X	999999	999999	9999.99999+	XXX
	9999.99999+	XXX XXX XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XX			

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

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

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### 4.3.6 TC910 T7 Daily Match Step Activity

Description	<p>This report lists for each product and each instrument all match steps created during the day and provides the corresponding trade volume reporting. Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Match Step and Time.</p> <p>For each match step, the report gives the trade type, the trade price, the executed quantity and the number of traded buy and sell orders. It gives also for each match step the accumulated trade quantity per instrument since the start of day and the relative higher and lower trade prices at the trade time.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tc910

##### rptHdr

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

tc910Grp, repeated 0 ... variable times:

##### tc910KeyGrp

##### instrumentGrp

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

tc910Rec, repeated 1 ... variable times:

matchStep	m	MatchStep
time18	m	Time
tradeType	m	Type
Aggressor	o	Aggressor

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

**Text Report Structure**

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo	Instrument Name
XXXXXXXXXX	XXXXXX	99999999999999999999	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX

  

MatchStep	Time	Type	Aggressor	Nb Buy	Nb Sell	Quantity	Trade Price	AccumQty	Higher Price	Lower Price
999999999	XXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXX	99999999	99999999	99999	9999.99999+	99999	9999.99999+	9999.99999+

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## 4.4 TD Trading Volumes And Performance

### 4.4.1 TD930 Daily Trade Statistics

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

#### XML Report Structure

#### M/O Text Report Heading

#### td930

##### rptHdr

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

td930Grp, repeated 0 ... variable times:

##### td930KeyGrp

product	m	Product
isinCod	m	isin

##### td930Rec

currTypCod	m	Curr
secuPrvClsPrc	o	PPrc
opnPrc	o	OpnPrc
dlyHghPrc	o	DlyHghPrc
dlyLowPrc	o	DlyLowPrc
lstValPrc	o	ClsPrc
lstTrdPrc	o	LstTrdPrc
dayTotVol	o	Volume
mtdTotVol	o	MtdVolume

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**Text Report Structure**

Product	isin	Curr	PPrc	OpnPrc	DlyHghPrc	DlyLowPrc	ClsPrc	LstTrdPrc	Volume	MtdVolume
XXXXXXXXXXXX	XXXXXXXXXXXX	XXX	99,999.99999	9999.99999+	9999.99999	9999.99999	9999.99999+	9999.99999+	9,999,999	999,999,999



## 4.5 TL Usage Fees

### 4.5.1 TL001 System Transaction Overview

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

#### XML Report Structure

#### M/O Text Report Heading

#### tl001

##### rptHdr

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

#### tl001Grp, repeated 0 ... variable times:

##### tl001KeyGrp

membExchIdCod	m	Exchange Member
---------------	---	-----------------

##### tl001Grp1

#### tl001KeyGrp1, repeated 1 ... variable times:

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

#### tl001Rec, repeated 1 ... variable times:

mktGrpNam	m	MARKET GROUP
tranTypCod	m	TT
aT	m	A
numbOfTa	m	NUMBER OF TA
numbOfTr	m	NUMBER OF TR
limit	m	LIMIT
feeFloor	m	FLOOR
feeRatio	m	RATIO
feePRatio	m	P.RATIO

synch0To50	m	SYNCHRONOUS 0-50%
synch50To100	m	TRANSACTION 50-100%
synch100To	m	FEES 100%-
currDayAmnt	m	CURRENT DAY AMOUNT
mnthToDate	m	MONTH TO DATE
<u>sumExchFeeRecGrp</u>		
sumSynch0To50	m	TOTAL PER DAY
sumSynch50To100	m	TOTAL PER DAY
sumSynch100To	m	TOTAL PER DAY
sumCurrDayAmnt	m	TOTAL PER DAY
sumMnthToDate	m	TOTAL PER DAY

**Text Report Structure**

Exchange Member	Currency											
-----	-----											
XXXXX - MEMBER LONG NAME	XXX											
MARKET	T A	NUMBER	NUMBER					SYNCHRONOUS	TRANSACTION	FEES	CURRENT	MONTH
GROUP	T	OF TA	OF TR	LIMIT	FLOOR	RATIO	P.RATIO	0-50%	50-100%	100%-	DAY AMOUNT	TO DATE
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXX	X	X	9999999999	9999999999	9999999999	9999999999	9999999999	9999999999.99	9999999999.99	9999999999.99	9999999999.99	9999999999.99
TOTAL PER DAY								9999999999.99	9999999999.99	9999999999.99	9999999999.99	9999999999.99

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#### 4.5.2 TL100 Order to Trade Ratio

Description	This report provides each member with his month to date OTR's and the total volume of binding orders and quotes which had been added, modified, deleted and executed in the order book since the beginning of a month until the respective day. Furthermore, it provides those volumes split by trader. This information is provided per ISIN and OTR instrument group on the respective day. Furthermore, respective volume factors and floors will be provided.  This report is automatically distributed to all member. No report selection is available for this report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tl100

##### rptHdr

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

tl100Grp, repeated 0 ... variable times:

##### tl100KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tl100Grp1, repeated 1 ... variable times:

##### tl100KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
actTradeDay	m	Act Trade Day of Month
numTradeDays	m	Num Trade Days in Month

tl100KeyGrp2, repeated 1 ... variable times:

##### tl100KeyGrp2

otrMktGrp	m	OTR Mkt Grp
isinCod	m	IsinCod
otrMonthToDate	m	OTR MTD
otrViolatedPreliminary	m	Violation Prelim
otrViolatedFinal	m	Violation Final
volumeFactor	m	Volume Factor
otrFloor	m	otrFloor
<u>tl100Rec</u> , repeated 1 ... variable times:		
user	m	Trader
sumPartIdOtrOrdrQty	m	Total Trader OTR Order Qty
sumPartIdExecOrdrQty	m	Total Trader Executed Order Qty
sumOtrOrdrQty	m	Sum OTR Order Qty
sumOtrExecOrdrQty	m	Sum OTR Executed Order Qty

**Text Report Structure**

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier Act Trade Day of Month Num Trade Days in Month
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX          999999          99          99

      OTR Mkt Grp      IsinCod      OTR MTD      Violation Prelim      Violation Final      Volume Factor      otrFloor
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXX 999.9999      X          X          999999999999 99999999999999

Trader      Total Trader OTR Order Qty      Total Trader Executed Order Qty
-----
XXXXX          9999999999999999          9999999999999999

Sum OTR Order          9999999999999999

Sum OTR Executed Order Qty          9999999999999999

```

### 4.5.3 TL900 Daily Order and Quote Transactions

Description	<p>This report contains the message rates under Directive 2014/65/EU Article 40(c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. Seconds the ISIN was available for trading and the messages are given 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. The report is automatically distributed to all members using 1 10Gbit/s connectivity. No report selection is available for this report.</p> <p>This report is sorted by:</p> <ul style="list-style-type: none"> <li>Member</li> <li>Month</li> <li>ISIN</li> </ul>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tl900

###### rptHdr

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

tl900Grp, repeated 0 ... variable times:

###### tl900KeyGrp

###### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tl900Grp1, repeated 1 ... variable times:

###### tl900KeyGrp1

###### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name

businessUnitId	m	BU Identifier
transMonth	m	RptMth
transStartMonth	m	RptStartMth
ratioMarketDate	m	RatioMktDat
ratioMarketMTD	m	RatioMktMTD
ratioMarket12M	m	RatioMkt12M
<u>tl900Grp2</u> , repeated 1 ... variable times:		
<u>tl900KeyGrp2</u>		
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	Instrument Mnemonic
isinCod	m	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
<u>tl900Rec</u> , repeated 1 ... variable times:		
noSecDate	m	NoSecDate
noSecMTD	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMTD	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMTD	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

**Text Report Structure**

Participant Participant Long Name

-----  
XXXXX XX

BU BU Long Name BU Identifier RptMth RptStartMth RatioMktDat RatioMktMTD RatioMkt12M

-----  
XX 999999 999999 999999 9999 9999 9999

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name

-----  
XXXXXXXXXXXX XXXXXX 99999999999999999999 XXXXXXXXXX XXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M

-----  
999999 9999999 99999999 999999999 9999999999 99999999999 9999 9999 9999

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## 4.6 TT Entitlement and Security

### 4.6.1 TT133 Trading Risk Event Report

Description	This report provides an overview of all trading risk actions triggered on T7 during the trading day. i.e.-stop/release trading occurrences on user and business unit level.  This report does not specify Clearing member stopping a trading member.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tt133

##### rptHdr

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

#### tt133Grp, repeated 0 ... variable times:

##### tt133KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

#### tt133Grp1, repeated 1 ... variable times:

##### tt133KeyGrp1

##### businessUnitGrp

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

#### tt133Grp2, repeated 1 ... variable times:

##### tt133KeyGrp2

user	1	Trader
------	---	--------

#### tt133Rec, repeated 1 ... variable times:



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

**Text Report Structure**

Participant          Participant Long Name  
 -----  
 XXXXX      XXX

BU                  BU Long Name                  BU Identifier  
 -----  
 XXXXXXXX    XXX          999999

Trader  
 -----  
 XXXXXX

Entered by	Approved by	Update Date	Update Time	Market
Action	Executed By			
XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	31-12-09	23:59:59	XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX

Total User Risk Events	99999
Total Business Unit Risk Events	99999
Total Participant Risk Events	99999

## 4.6.2 TT135 Risk Event Report

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

### XML Report Structure

### M/O Text Report Heading

#### tt135

##### rptHdr

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

tt135Grp, repeated 0 ... variable times:

##### tt135KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt135Grp1, repeated 1 ... variable times:

##### tt135KeyGrp1

##### businessUnitGrp

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

tt135Rec, repeated 1 ... variable times:

trnTim	m	Trn Tim
actnCod	m	Action

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**Text Report Structure**

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

```

## 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.

<b>Description</b>	A short description of the tag's functional meaning.
<b>Format</b>	Defines the format and size of the tag. <i>Table 5.1</i> describes common formats for tags.

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

Table 5.1 - Tag Formats

<b>Valid Values</b>	Some tags have a predefined limited set of values they may contain.
<b>Decodes</b>	The decoded literals belonging to the valid values constants as used in the generic text reports.
<b>Descriptions</b>	A short description of the value's functional meaning.

---

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

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## 6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

### 6.1 account

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

**Format** alphanumeric 2

**Where used:** RD135 Trade Enrichment Rule Status

### 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

### 6.3 acctTypGrp

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

**Format** alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A1	A1	Agent
P1	P1	Proprietary
M1	D1	Designated Sponsor

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

#### **6.4     accumQty**

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

Format                 numeric 9

Where used:           TC910 T7 Daily Match Step Activity

#### **6.5     action**

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

Format                 alphanumeric 40

Where used:           TT133 Trading Risk Event Report

#### **6.6     activity**

Description            This field contains the activity information.

Format                 alphanumeric 1

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

Where used: TC540 Daily Order Maintenance

## 6.7 actnCod

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

Format alphanumeric 1

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

Where used: TT135 Risk Event Report

## 6.8 actTradeDay

Description This field contains counts of this month's preceeding trading days.

Format numeric 2

Where used: TL100 Order to Trade Ratio

## 6.9 addCrt

Description This field contains the additional credit.



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Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.10 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

### 6.11 Aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

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

Where used: TC910 T7 Daily Match Step Activity

### 6.12 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

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Where used: TL001 System Transaction Overview

### 6.13 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 Event Report

### 6.14 audtEntId

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

Format alphanumeric 30

Where used: TT133 Trading Risk Event Report

### 6.15 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 Event Report

### 6.16 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

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Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance

### 6.17 **audtValBefore**

Description This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance

### 6.18 **beneficiary**

Description This field contains a reference number agreed between the exchange participant and its external cooperation partner from different exchange.

Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status

### 6.19 **businessUnit**

Description This field indicates the business unit.

Format alphanumeric 8

Where used: RD110 User Profile Maintenance  
RD115 User Profile Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches

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## 6.20 businessUnitId

Description This field indicates numeric identifier of the business unit.

Format numeric 6

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

## 6.21 busUntLngName

Description This field indicates long name of the business unit.

Format alphanumeric 40

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches

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 TL900 Daily Order and Quote Transactions  
 TT133 Trading Risk Event Report  
 TT135 Risk Event Report

## 6.22 buyCod

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	
S	Sell	

Where used: TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance  
 TC550 Open Order Detail  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches

## 6.23 category

Description This field contains the user category.

Format alphanumeric 28

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

Where used: RD115 User Profile Status

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## 6.24 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

## 6.25 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

## 6.26 complianceId

Description	This field electronically identifies orders generated automatically and indicates to the compliance authorities the corresponding algorithm used by traders.
Format	numeric 20
Where used:	TC540 Daily Order Maintenance

## 6.27 cooperationPartner

Description	This field denotes the MIC code for the market associated with the external cooperation partner
Format	alphanumeric 4

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<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

### **6.28 ctpyStlIdAct**

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

### **6.29 ctpyStlIdLoc**

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

### **6.30 ctrPtyId**

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

### **6.31 currDayAmnt**

Description This field displays the amount of transaction limit fees for each market group on the current day.

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Format                      numeric 11, 2

Where used:                TL001 System Transaction Overview

### 6.32    **currTypCod**

Description                This field indicates the currency in which transactions will be settled. The currency code is based on the ISO standard.

Format                      alphanumeric 3

Where used:                CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement  
CB062 Designated Sponsor Refund  
CB080 Monthly Fee and Rebate Statement  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TD930 Daily Trade Statistics  
TL001 System Transaction Overview

### 6.33    **cust**

Description                This field contains the customer-related information provided during the entry of the transaction.

Format                      alphanumeric 12

Where used:                TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches

### 6.34    **dayTotVol**

Description                This field contains the total volume of the current day.

Format                      numeric 9



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Where used: TD930 Daily Trade Statistics

### 6.35 dealItem

Description This field contains the Deal Item ID - sequential number.

Format numeric 10

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

### 6.36 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 9

Where used: TC812 T7 Daily Prevented Self-Matches

### 6.37 delProtected

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

Format alphanumeric 1

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

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Where used: RD115 User Profile Status

### 6.38 dlyHghPrc

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

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

### 6.39 dlyLowPrc

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

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

### 6.40 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

### 6.41 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	1	Active
2	2	Suspended

Where used: RD115 User Profile Status

## 6.42 enableAgencyAcct

Description This field indicates whether a trader is allowed to act in agent account and is only relevant for Cash Market.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

## 6.43 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

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#### 6.44 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

#### 6.45 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

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

#### 6.46 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance  
RD115 User Profile Status

#### 6.47 entryDate

Description This field contains the original entry date of the given order, which is in generic date format.

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Format                      DateFormat

Where used:                TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.48    entryTime

Description                This field contains the original entry time of the given order, which is in generic time format.

Format                      TimeFormat18

Where used:                TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.49    envText

Description                This field describes from which technical environment the report comes from.

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Acceptance
S		Simulation
P		Production

Where used:                CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement  
CB062 Designated Sponsor Refund  
CB068 Transaction Overview  
CB080 Monthly Fee and Rebate Statement  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance

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 TC810 T7 Daily Trade Confirmation  
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 TC910 T7 Daily Match Step Activity  
 TD930 Daily Trade Statistics  
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 TL900 Daily Order and Quote Transactions  
 TT133 Trading Risk Event Report  
 TT135 Risk Event Report

### 6.50 etiCmlVol

Description This field contains the cumulated ETI volume.  
 Format numeric signed 15, 2  
 Where used: CB080 Monthly Fee and Rebate Statement

### 6.51 etiFeeAftReb

Description This field contains the ETI fee after rebate.  
 Format numeric signed 15, 2  
 Where used: CB080 Monthly Fee and Rebate Statement

### 6.52 etiFeeReb

Description This field contains the ETI fee rebate.  
 Format numeric signed 15, 2  
 Where used: CB080 Monthly Fee and Rebate Statement

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### 6.53 etiUnRebFee

Description	This field contains the unrebated fee.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

### 6.54 exchangeOrderId

Description	This field indicates the unique order ID stamped at the exchange to an order.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

### 6.55 exchCurrTypCod

Description	This field contains the currency type of the transaction fees.
Format	alphanumeric 3
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement

### 6.56 exchNam

Description	This field contains the exchange name.
Format	alphanumeric 5

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
XETR		XETRA
XVIE		VIENNA
XDUB		DUBLIN

Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB080 Monthly Fee and Rebate Statement RD110 User Profile Maintenance RD115 User Profile Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD930 Daily Trade Statistics TL001 System Transaction Overview TL100 Order to Trade Ratio TL900 Daily Order and Quote Transactions TT133 Trading Risk Event Report TT135 Risk Event Report
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## 6.57 **exchRat**

Description	This field indicates the exchange rate with the clearing house / Billing currency.
Format	numeric 16, 9
Where used:	CB042 Fee Per Executed Order TC810 T7 Daily Trade Confirmation



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## 6.58 execPrc

**Description** This field contains the order execution price, which may be different from the limit price provided by the participant.  
In case of SMP (Self-Match Prevention), this field contains the price level at which the self-match was prevented.

**Format** numeric signed 9, 5

**Where used:** TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity

## 6.59 execQty

**Description** This field contains the order executed quantity, which is the matched quantity as a result of a trade.

**Format** numeric 9

**Where used:** TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC910 T7 Daily Match Step Activity

## 6.60 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

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### **6.61 feeAdj**

Description	This field contains the fee adjustment type.
Format	alphanumeric 40
Where used:	CB080 Monthly Fee and Rebate Statement

### **6.62 feeAmnt**

Description	This field contains the fee amount for the contract.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

### **6.63 feeCrtDayAmnt**

Description	This field contains the current day's fees per type of fees.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.64 feeCrtMthAmnt**

Description	This field contains the sum of Current Month's Fees.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

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### 6.65 feeCrtMthBal

Description	This field contains the fee current monthly balance.
Format	numeric 15, 2
Where used:	CB060 Fee Statement

### 6.66 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

### 6.67 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

### 6.68 feePrvDayAmnt

Description	This field contains the current month's fees at previous day's value per fee type.
Format	numeric 15, 2

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Where used: CB050 Fee Overall Summary

### 6.69 feePrvMthAmnt

Description This field contains the sum of previous month calculated fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.70 feeRatio

Description This field displays the proportions which are applied for each market group (fixed by Deutsche Börse AG).

Format numeric 8

Where used: TL001 System Transaction Overview

### 6.71 feeTypCod

Description This field contains the Fee Type Code.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
710	710	ETFs ETCs PASS
715	715	ADD CREDIT DS
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
740	740	ETI NP DAX
741	741	ETI NP ETF ETCs
742	742	ETI NP OTH INST
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
785	785	DESI REFUND
786	786	REB NEW MEM
787	787	MINIMUM FEE.
788	788	TL QUOTES FEE
790	790	TL ORDER FEE
791	791	CONNECTION FEE
792	792	MANUAL FEE ADJ
793	793	ETI/NP REBATE
794	794	TL QUOTE CREDIT
796	796	TL ORDER CREDIT
806	806	SMP
81N	81N	TAF_EQ_F
82I	82I	LISTINGFEE XETR
842	842	TRADING FEE PRED II EQUIT LIST FIX
843	843	TRADING FEE PRED II EQUIT LIST VAR
844	844	TRADING FEE PRED II EQUIT LIST FIX
845	845	TRADING FEE PRED II EQUIT LIST VAR

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

## 6.72    **feeTypNam**

Description           This field contains the fee type name.

Format                 alphanumeric 40

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds (ETFs) and Exchange Traded Commodities (ETCs) entered via the Proprietary Account (P)
DS Bonus	DS Bonus	DS Bonus
ETF ETCs	ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (other orders)
OTHER INSTR	OTHER INSTR	Transaction Fees for Other Instruments Value-based price (other orders)
ETI NP DAX	ETS NP DAX	Transaction Fees for DAX Instruments Value-based price (ETI/NP order)
ETI NP ETF ETCs	ETS NP ETF ETCs	Transaction Fees for DExchange Traded Funds and Exchange Traded Commodities Value-based price (ETI/NP order)
ETI NP OTH INST	ETS NP OTH INST	Transaction Fees for Other Instruments Value-based price (ETI/NP order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
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 ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
ETI/NP REBATE	ETS/NP REBATE	Rebate for ETI non persistent trades
TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
TAF ACT MAN F	TAF ACT MAN F	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX
TAF ACT MAN V	TAF ACT MAN V	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR
SMP	SMP	Self Match Prevention
TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var

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

### **6.73    feeYtdAmnt**

Description                   This field contains the Fee Year To Date Amount. Current year's calculated fees at previous month's value per fee type (does not include fees from deleted clearing relationships).

Format                        numeric 15, 2

Where used:                   CB050 Fee Overall Summary

### **6.74    fixClOrdId**

Description                   This field contains the FIX client order id.

Format                        alphanumeric 20

Where used:                   TC540 Daily Order Maintenance  
                                   TC550 Open Order Detail

### **6.75    freeText1**

Description                   This field contains the text entered by the participant.

Format                        alphanumeric 12

Where used:                   RD135 Trade Enrichment Rule Status

### **6.76    freeText2**

Description                   This field contains the text entered by the participant.

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This field displays the content of the userOrdrNum.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

### 6.77 freeText3

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

### 6.78 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

### 6.79 highPrc

Description This field contains the higher price since start of trading.

Format numeric signed 9, 5

Where used: TC910 T7 Daily Match Step Activity

### 6.80 inactivated

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



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Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Active
1	I	Inactive

Where used:                      TC540 Daily Order Maintenance

### **6.81    initDispQty**

Description                      This field indicates the quantity of iceberg order displayed to the market.

Format                              numeric 9

Where used:                      TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.82    instNam**

Description                      This field contains the instrument long name.

Format                              alphanumeric 30

Where used:                      TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TL900 Daily Order and Quote Transactions

### **6.83    instrumentId**

Description                      This field indicates the instrument identification.

Format                              numeric 20

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Where used:

- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TL900 Daily Order and Quote Transactions

## 6.84 instrumentMnemonic

Description This field contains the instrument mnemonic.

Format alphanumeric 40

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TL900 Daily Order and Quote Transactions

## 6.85 instrumentType

Description This field contains the instrument type code.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	SIMPLE	Simple Instrument

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Where used:

- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TL900 Daily Order and Quote Transactions

## 6.86 isinCod

Description This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.

Format alphanumeric 12

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions

## 6.87 isUSFlg

Description This field contains the information whether a user is US located.

Format alphanumeric 1

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

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Where used: RD115 User Profile Status

## 6.88 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

Where used: CB062 Designated Sponsor Refund  
TC810 T7 Daily Trade Confirmation

## 6.89 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

## 6.90 limit

Description This field displays the number of free transactions per member on that day. Calculated by: "ratio" \* number of trades.

Format numeric 9

Where used: TL001 System Transaction Overview

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### 6.91 **limOrdrPrc**

Description	This field contains the order limit price, which is limit price provided by the participant.
Format	numeric signed 9, 5
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

### 6.92 **logNam**

Description	This field indicates the login name of the user.
Format	alphanumeric 11
Where used:	RD115 User Profile Status

### 6.93 **lowPrc**

Description	This field contains the lower price since start of trading.
Format	numeric signed 9, 5
Where used:	TC910 T7 Daily Match Step Activity

### 6.94 **lstTrdPrc**

Description	This field contains the last trade price.
Format	numeric signed 9, 5
Where used:	TD930 Daily Trade Statistics

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### 6.95 IstValPrc

Description	This field contains the last valid price.
Format	numeric signed 9, 5
Where used:	TD930 Daily Trade Statistics

### 6.96 matchDeal

Description	This field contains match Deal ID - sequential number.
Format	numeric 10
Where used:	TC810 T7 Daily Trade Confirmation

### 6.97 matchEvent

Description	This field contains match Event ID - sequential number.
Format	numeric 10
Where used:	TC810 T7 Daily Trade Confirmation

### 6.98 MatchInstCrossId

Description	This field contains the optional SMP-ID entered by the user and determines together with the business unit ID the context of the self-match prevention check.
Format	numeric 10
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC812 T7 Daily Prevented Self-Matches

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## 6.99 matchStep

Description This field contains match step ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC910 T7 Daily Match Step Activity

## 6.100 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 14, 2

Where used: RD115 User Profile Status

## 6.101 membCcpClgIdCod

Description This field indicates the CCP clearing member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

## 6.102 membClgIdCod

Description This field indicates the general clearing member or direct clearing member.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TT135 Risk Event Report

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### 6.103 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB080 Monthly Fee and Rebate Statement
- TL001 System Transaction Overview

### 6.104 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
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
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### 6.105 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
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

### 6.106 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

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Where used:                   CB062 Designated Sponsor Refund  
                                   CB068 Transaction Overview  
                                   RD110 User Profile Maintenance  
                                   RD115 User Profile Status  
                                   TL001 System Transaction Overview  
                                   TT133 Trading Risk Event Report

### **6.107   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

### **6.108   mtdTotVol**

Description                   This field contains the monthly total contract volume in the current month.

Format                        numeric 9

Where used:                   TD930 Daily Trade Statistics

### **6.109   noSecDate**

Description                   This field contains the daily number of seconds an ISIN was available for trading on the respective reporting day. Therefore, the number of seconds an ISIN was in the trading phase (excluding pre- and post-trading") is required.

Format                        numeric 6

Where used:                   TL900 Daily Order and Quote Transactions

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### 6.110 noSecMT

Description	This field contains the Month-to-date number of seconds an ISIN was available for trading on the respective reporting day. Therefore, the number of seconds an ISIN was in the trading phase (excluding pre-and post-trading) is required. Please implement it as month-to-date value.
Format	numeric 7
Where used:	TL900 Daily Order and Quote Transactions

### 6.111 noTransactionsDate

Description	This field contains the number of relevant order and quote messages per ISIN each participant sent to the exchange on the report date.
Format	numeric 9
Where used:	TL900 Daily Order and Quote Transactions

### 6.112 noTransactionsMT

Description	This field contains the number of relevant order and quote messages for the report month per ISIN for each participant. Please implement it as month-to-date value.
Format	numeric 10
Where used:	TL900 Daily Order and Quote Transactions

### 6.113 numberOfBuy

Description	This field contains the number of traded buy orders.
Format	numeric 9

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Where used: TC910 T7 Daily Match Step Activity

#### **6.114 numberOfSell**

Description This field contains the number of traded sell orders.

Format numeric 9

Where used: TC910 T7 Daily Match Step Activity

#### **6.115 numbOfTa**

Description This field displays the number of transactions on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

#### **6.116 numbOfTr**

Description This field displays the number of trades on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

#### **6.117 numTradeDays**

Description This field displays the total trading days in this month.

Format numeric 2

Where used: TL100 Order to Trade Ratio

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### **6.118 openBuyOrders**

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

### **6.119 openBuyVolume**

Description This field indicates total (remaining) quantity of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

### **6.120 openSellOrders**

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

### **6.121 openSellVolume**

Description This field indicates total (remaining) quantity of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

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### 6.122 **opnClsCod**

Description	This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status

### 6.123 **opnPrc**

Description	This field contains the opening price on the current day.
Format	numeric signed 9, 5
Where used:	TD930 Daily Trade Statistics

### 6.124 **orderVol**

Description	This field shows either n/a or a natural number indicating the ordered volume.
Format	numeric 13, 2
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

### 6.125 **ordOriginFirm**

Description	This field contains external cooperation partner ID used in selected cooperation links such as with KRX.
Format	alphanumeric 7
Where used:	RD135 Trade Enrichment Rule Status

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### 6.126 **ordrMktVal**

Description	This field contains order market value.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund

### 6.127 **ordrNo**

Description	This field indicates the order identification number assigned to an order by the exchange.
Format	alphanumeric 20
Where used:	CB042 Fee Per Executed Order CB062 Designated Sponsor Refund

### 6.128 **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

### 6.129 **ordrQty**

Description	This field contains the remaining order quantity of the transaction, which has not been executed yet.
Format	numeric 9

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Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.130 ordQty1

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement  
CB068 Transaction Overview

### 6.131 ordTyp

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
4	OCO	One Cancels Other
5	QUO	Quote Side

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

### 6.132 otrFloor

Description This field displays the minimum number of otr free transactions per member on that day (can be increased by higher number of trades, see field "limit").

Format numeric 15



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Where used: TL100 Order to Trade Ratio

### 6.133 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TL100 Order to Trade Ratio

### 6.134 otrMonthToDate

Description This field displays order to trade ratio month to date.

Format numeric 7, 4

Where used: TL100 Order to Trade Ratio

### 6.135 otrViolatedFinal

Description This field displays final OTR violation during the month.

Format alphanumeric 1

Where used: TL100 Order to Trade Ratio

### 6.136 otrViolatedPreliminary

Description This field displays preliminary OTR violation during the month.

Format alphanumeric 1

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Where used: TL100 Order to Trade Ratio

### 6.137 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

### 6.138 participant

Description This field indicates the name of the participant, which is a legal entity.

Format alphanumeric 5

Where used: RD110 User Profile Maintenance  
RD115 User Profile Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
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### 6.139 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
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### 6.140 pendingDeletion

Description This field contains the information of the order deletion status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		No Pending Deletion
1	P	Pending Deletion

Where used: TC540 Daily Order Maintenance

### 6.141 persistent

Description This field contains the information of the order persistency status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	Non-persistent
1	P	Persistent

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

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### 6.142 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

### 6.143 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

### 6.144 product

**Description** This field indicates the product. If product contains single instrument, then instrument ISIN is filled.

**Format** alphanumeric 12

**Where used:** CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement  
CB062 Designated Sponsor Refund  
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TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation

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TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
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### 6.145 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance

### 6.146 quoInd

Description This field contains the quote indicator.

Format alphanumeric 1

Where used: CB062 Designated Sponsor Refund

### 6.147 quotQty

Description This field contains the number of quote transactions per member,account and instrument(ISIN).

Format numeric 9

Where used: CB068 Transaction Overview

### 6.148 randHighQty

Description This field contains the random high quantity for iceberg order.

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Format                      numeric 9

Where used:                TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.149    randLowQty**

Description                This field contains the random low quantity for iceberg order.

Format                      numeric 9

Where used:                TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.150    ratioMarket12M**

Description                This field contains the ratio of the member across all actively traded ISINs in the respective year calculated by summing up all "ratioSingle12M" of that period excluding the report month.

Format                      numeric 4

Where used:                TL900 Daily Order and Quote Transactions

### **6.151    ratioMarketDate**

Description                This field contains the ratio of the member across all actively traded ISINs on the respective date calculated by summing up all "ratioSingleDate" of that day.

Format                      numeric 4

Where used:                TL900 Daily Order and Quote Transactions

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### 6.152 ratioMarketMT

Description	This field contains the ratio of the member across all actively traded ISINs in the respective mtd period calculated by summing up all "ratioSingleMTD" on that day.
Format	numeric 4
Where used:	TL900 Daily Order and Quote Transactions

### 6.153 ratioSingle12M

Description	This field contains the ratio of an ISIN as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.
Format	numeric 4
Where used:	TL900 Daily Order and Quote Transactions

### 6.154 ratioSingleDate

Description	This field contains the ratio of an ISIN on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".
Format	numeric 4
Where used:	TL900 Daily Order and Quote Transactions

### 6.155 ratioSingleMT

Description	This field contains the ratio of an ISIN as month-to-date value calculated by dividing "noTransactionsMTD" by "noSecMTD".
Format	numeric 4
Where used:	TL900 Daily Order and Quote Transactions

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### **6.156 reason**

Description                      This field contains the reason of activity reported.

Format                              numeric 4



<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
26	RefDataLoad	REFERENCE DATA LOAD
27	ImageStartUp	IMAGE START UP
28	ImageShutDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoteSidesCrossing	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
44	IntraD	INTRADAY STARTUP PROCESSING
45	SOD	START OF DAY PROCESSING
46	EOD	END OF DAY PROCESSING
47	ExpSer	SERIES EXPIRATION
48	ExpOrd	ORDER EXPIRATION
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTI- VATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION

55	IcePeakRefill	ICEBERG PEAK REFILL
56	CommClsAuc	COMMIT CLOSING AUCTION
64	OCOTrg	OCO ORDER TRIGGERING
65	CreateNewIdNumber	CREATE NEW ID NUMBER
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	RefDataUpdt	REFERENCE DATA UPDATE
77	IBBO	IBBO UPDATE
78	RefDataUpdtAdd	REFERENCE DATA UPDATE ADD
79	RefDataUpdtChg	REFERENCE DATA UPDATE CHANGE
80	RefDataUpdtDel	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PotentialAucPriceCheck	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InstrStop	INSTRUMENT STOP
86	RefPriceUpdt	REFERENCE PRICE UPDATE
88	ImageFailover	IMAGE FAILOVER
89	TierRunDown	TIER RUN DOWN
90	InternalProcessing	INTERNAL PROCESSING
91	QuoActivationTimerExpired	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPostRunDown	TIER POST RUN DOWN
93	GWHeartBeat	GW HEARTBEAT
94	ProdDel	PRODUCT_DELETION
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	DelDuetoSMP	DELETE DUE TO SELF MATCH PREVENTION
101	ModDuetoSMP	MODIFY DUE TO SELF MATCH PREVENTION
102	AddFlexInstrReq	ADD FLEX INSTRUMENT REQUEST
103	DelFlexInstrReq	DELETE FLEX INSTRUMENT REQUEST
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TSOUpdt	TRAILING STOP UPDATE

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114	TSOBCTimerExpired	TRAILING STOP BC TIMER EXPIRED
121	PersistDataLoadInitiated	PERSISTENT DATA LOAD INITIATED
122	RecInitiated	RECOVERY INITIATED
123	RecCompleted	RECOVERY COMPLETED
124	RecRespTimerExpired	RECOVERY RESPONSE TIMER EXPIRED
125	EODProcessingInitiated	END OF DAY PROCESSING INITIATED
126	EODProcessingCompleted	END OF DAY PROCESSING COMPLETED
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecBU	RECOV NONEXISTENT OWNING BUID
140	RecPst	RECOV NOT PERSISTENT
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecMarkedForDel	RECOV MARKED FOR DELETE
145	RecNonExistentInstr	RECOV NONEXISTENT INSTRUMENT
146	RecBussUnitRiskEvent	RECOV BUSINESS UNIT RISK EVENT
147	RecInvalidNetChgLimitPrice	RECOV INVALID NET CHANGE LIMIT PRICE
148	RecPendOrdrDel	RECOV PENDING ORDER DELETE
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION CLEANUP
157	Initia	INITIAL CLEANUP
158	PingReq	PING REQUEST
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SessionLogin	SESSION LOGIN
163	SessionLogout	SESSION LOGOUT
164	SlowPartitionRejTxnTimerExpired	SLOW PARTITION REJECT TXN TIMER EXPIRED
165	SlowPartition	SLOW PARTITION
167	DeleteEodComplexInstr	DELETE EOD COMPLEX INSTRUMENT

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168	ProductPoolVal	PRODUCT POOL VALIDATION
169	ComplexInstrInstructionVal	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	AutoDelComplexInstMissingLeg	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	SetAllProductsHalt	SET ALL PRODUCTS HALT
184	CheckSlowPartition	CHECK SLOW PARTITION
185	ResolveSlowPartition	RESOLVE SLOW PARTITION
186	CheckSlowPartitonTimerExpired	CHECK SLOW PARTITION TIMER EXPIRED
187	ResolveSlowPartitonTimerExpired	RESOLVE SLOW PARTITION TIMER EXPIRED
191	CorpActEvent	CORPORATE ACTION EVENT
192	DividentPayEvent	DIVIDEND PAYMENT EVENT
193	FirstTrdDateEvent	FIRST TRADING DATE EVENT
194	LastTrdDateEvent	LAST TRADING DATE EVENT
195	ChgTradingParamEevent	CHANGE OF TRADING PARAMETER EVENT
196	ChgCurrEvent	CHANGE OF CURRENCY EVENT
197	ChgProdAssgnEvent	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChgRefPriceEvent	CHANGE OF REFERENCE PRICE EVENT
199	OrdrDelReqByMSEvent	ORDER DEL REQ BY MS EVENT

Where used: TC540 Daily Order Maintenance

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### 6.157 rebPrc

Description	This field contains the rebate in percent.
Format	numeric 8, 4
Where used:	CB080 Monthly Fee and Rebate Statement

### 6.158 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

### 6.159 refFeeAmnt

Description	This field contains the refund fee amount.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### 6.160 reqQty

Description	This field indicates the request quantity.
Format	numeric 9
Where used:	TC230 Cross and Quote Requests

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### 6.161 reqTime

Description This field contains the request time.

Format TimeFormat18

Where used: TC230 Cross and Quote Requests

### 6.162 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>Decodes</u>	<u>Descriptions</u>
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

Where used: TC230 Cross and Quote Requests

### 6.163 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order  
 CB050 Fee Overall Summary  
 CB060 Fee Statement  
 CB062 Designated Sponsor Refund  
 CB068 Transaction Overview  
 CB080 Monthly Fee and Rebate Statement  
 RD110 User Profile Maintenance  
 RD115 User Profile Status  
 RD130 Trade Enrichment Rule Maintenance  
 RD135 Trade Enrichment Rule Status  
 TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance

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TC550 Open Order Detail  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TC910 T7 Daily Match Step Activity  
 TD930 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TL100 Order to Trade Ratio  
 TL900 Daily Order and Quote Transactions  
 TT133 Trading Risk Event Report  
 TT135 Risk Event Report

## 6.164 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

Where used:

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 CB050 Fee Overall Summary  
 CB060 Fee Statement  
 CB062 Designated Sponsor Refund  
 CB068 Transaction Overview  
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 RD110 User Profile Maintenance  
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 RD130 Trade Enrichment Rule Maintenance  
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## 6.165 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 CB080 Monthly Fee and Rebate Statement RD110 User Profile Maintenance RD115 User Profile Status RD130 Trade Enrichment Rule Maintenance RD135 Trade Enrichment Rule Status TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD930 Daily Trade Statistics TL001 System Transaction Overview TL100 Order to Trade Ratio TL900 Daily Order and Quote Transactions TT133 Trading Risk Event Report TT135 Risk Event Report

## 6.166 rptPrntEffDat

Description	This field contains the report print effective date of the XML and generic text report.
Format	DateFormat
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB080 Monthly Fee and Rebate Statement RD110 User Profile Maintenance RD115 User Profile Status



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RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TL001 System Transaction Overview  
TL100 Order to Trade Ratio  
TL900 Daily Order and Quote Transactions  
TT133 Trading Risk Event Report  
TT135 Risk Event Report

### 6.167 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  
CB080 Monthly Fee and Rebate Statement  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TL001 System Transaction Overview  
TL100 Order to Trade Ratio  
TL900 Daily Order and Quote Transactions  
TT133 Trading Risk Event Report  
TT135 Risk Event Report

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### 6.168 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
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

### 6.169 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 11

Where used:

- RD110 User Profile Maintenance
- RD130 Trade Enrichment Rule Maintenance

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### 6.170 secuPrvClsPrc

Description	This field contains the previous day closing price of the instrument.
Format	numeric 10, 5
Where used:	TD930 Daily Trade Statistics

### 6.171 sessionId

Description	This field contains the session ID.
Format	numeric 8
Where used:	CB068 Transaction Overview TC540 Daily Order Maintenance TC550 Open Order Detail

### 6.172 setlTypCod

Description	This field indicates the settlement type.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C		Cash Settlement
E		Physical Settlement
D		Derivative
N		Notional Settlement
P		Payment-versus-Payment
S		Stock
T		Cascade
A		Alternate

Where used:	TC810 T7 Daily Trade Confirmation
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### 6.173 **settlAcct**

Description	This field contains the settlement account and is only relevant for Cash Market.
Format	alphanumeric 35
Where used:	RD115 User Profile Status TC810 T7 Daily Trade Confirmation

### 6.174 **settlAmnt**

Description	(Accumulated) settlement amount of the executed order.
Format	numeric 12, 2
Where used:	TC810 T7 Daily Trade Confirmation

### 6.175 **settlCurr**

Description	This field contains the settlement currency.
Format	alphanumeric 3
Where used:	TC810 T7 Daily Trade Confirmation

### 6.176 **settlDat**

Description	This field contains the settlement date, on which the delivery transaction will be completed.
Format	DateFormat
Where used:	TC810 T7 Daily Trade Confirmation

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### 6.177 **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

### 6.178 **smpDeletedQty**

Description	This field contains the prevented self-match quantity.
Format	numeric 9
Where used:	TC812 T7 Daily Prevented Self-Matches

### 6.179 **stopPrice**

Description	This field contains the order stop price, which is limit price provided by the participant.
Format	numeric signed 9, 5
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

### 6.180 **sumAcctFeeCrtDayAmnt**

Description	This field contains the fee sum of the current day per account.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

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### **6.181 sumAcctFeeCrtMthAmnt**

Description	This field contains the fee sum of the current month per account.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.182 sumAcctFeeCrtMthBal**

Description	This field contains the fee sum of the current month per account.
Format	numeric 15, 2
Where used:	CB060 Fee Statement

### **6.183 sumAcctFeePrvDayAmnt**

Description	This field contains the fee sum of the previous day per account.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.184 sumAcctFeePrvMthAmnt**

Description	This field contains the fee sum of the previous month per account.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

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### **6.185 sumAcctFeeYtdAmnt**

Description	This field contains the year-to-date fee sum per account.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.186 sumAcctOrdrQty**

Description	This field contains the total order quantity and per account.
Format	numeric 13
Where used:	CB060 Fee Statement

### **6.187 sumAcctOrdrVol**

Description	This field contains the total order volume and per account.
Format	numeric 13, 2
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

### **6.188 sumAcctTrnFeeAmnt**

Description	This field contains the total of Transaction Fee Amount per account.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

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### **6.189 sumCurrDayAmnt**

Description	This field displays the sum of the current day amounts over all market groups.
Format	numeric 11, 2
Where used:	TL001 System Transaction Overview

### **6.190 sumCurrFeeCrtDayAmnt**

Description	This field contains the fee sum of the current day per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.191 sumCurrFeeCrtMthAmnt**

Description	This field contains the fee sum of the current month per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.192 sumCurrFeeCrtMthBal**

Description	This field contains the fee sum of the current month per currency.
Format	numeric 15, 2
Where used:	CB060 Fee Statement



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### **6.193 sumCurrFeePrvDayAmnt**

Description This field contains the fee sum of the previous day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.194 sumCurrFeePrvMthAmnt**

Description This field contains the fee sum of the previous month per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.195 sumCurrFeeYtdAmnt**

Description This field contains the year-to-date fee sum per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.196 sumCurrOrdrQty**

Description This field contains the total order quantity and per trading currency.

Format numeric 13

Where used: CB060 Fee Statement

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### **6.197 sumCurrOrdrVol**

Description	This field contains the total order volume and per trading currency.
Format	numeric 13, 2
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

### **6.198 sumCurrTrnFee**

Description	This field contains the sum of the accumulated transaction fees.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

### **6.199 sumFeeAdjAmnt**

Description	This field contains the sum of fee adjustment amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

### **6.200 sumFeeAmnt**

Description	This field contains the sum of fees.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

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### **6.201 sumFeeConnAmnt**

Description	This field contains the sum of connection amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

### **6.202 sumHseFeeCrtMthBal**

Description	This field contains the Total.
Format	numeric 15, 2
Where used:	CB060 Fee Statement

### **6.203 sumHseOrdrQty**

Description	This field contains the order quantity.
Format	numeric 13
Where used:	CB060 Fee Statement

### **6.204 sumHseOrdrVol**

Description	This field contains the order volume.
Format	numeric 13, 2
Where used:	CB060 Fee Statement

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### 6.205 **sumInstDsAddCrt**

Description	This field contains the sum of the additional credits per instrument and Designated Sponsor.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### 6.206 **sumInstDsRefAmnt**

Description	This field contains the sum of the refund amounts per instrument and Designated Sponsor.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### 6.207 **sumInstIsinFeeCrtMthBal**

Description	This field contains the sum of the current month's fees per ISIN.
Format	numeric 15, 2
Where used:	CB060 Fee Statement

### 6.208 **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

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### 6.209 **sumInstMembFeeCrtMthAmnt**

Description	This field contains the sum of current month fees per instrument type.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### 6.210 **sumInstMembFeePrvDayAmnt**

Description	This field contains the sum of current day's fees at previous day's value per fee type and per instrument type.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### 6.211 **sumInstMembFeePrvMthAmnt**

Description	This field contains the fee sum of current month's fees at previous months's value per fee type and per instrument type.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### 6.212 **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

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### **6.213 sumInstOrdrAddCrt**

Description	This field contains the sum of the additional credits per instrument and order.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### **6.214 sumInstOrdrQty**

Description	This field contains the total order quantity and per Instrument.
Format	numeric 13
Where used:	CB060 Fee Statement

### **6.215 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

### **6.216 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

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### **6.217 sumInstOrdrVol**

Description	This field contains the total order volume and per Instrument.
Format	numeric 13, 2
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

### **6.218 sumInstQtAddCrt**

Description	This field contains the sum of the additional credits per instrument and quote.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### **6.219 sumInstQtRefAmnt**

Description	This field contains the sum of the refund amounts per instrument and quote.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### **6.220 sumInstTranFee**

Description	This field contains the sum of order fees per transaction and per Instrument.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

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### **6.221 sumMembExcAddCrt**

Description	This field contains the sum of the additional credits per exchange member.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### **6.222 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

### **6.223 sumMembFeeAmnt**

Description	This field contains the sum of the fee amount per member.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

### **6.224 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



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### **6.225 sumMembFeeCrtMthAmnt**

Description	This field contains the fee sum of the current month per Business Unit.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.226 sumMembFeeCrtMthBal**

Description	This field contains the fee sum of the current month per Business Unit.
Format	numeric 15, 2
Where used:	CB060 Fee Statement

### **6.227 sumMembFeePrvDayAmnt**

Description	This field contains the fee sum of the previous day per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.228 sumMembFeePrvMthAmnt**

Description	This field contains the fee sum of the previous month per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

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### **6.229 sumMembFeeYtdAmnt**

Description	This field contains the year-to-date fee sum per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.230 sumMembOrdrQty**

Description	This field contains the total order quantity and per Business Unit.
Format	numeric 13
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

### **6.231 sumMembOrdrQty1**

Description	This field contains the total number of order transactions per business unit,account and instrument(ISIN).
Format	numeric 13
Where used:	CB068 Transaction Overview

### **6.232 sumMembOrdrVol**

Description	This field contains the total order volume and per Business Unit.
Format	numeric 13, 2
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

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### 6.233 sumMembQuotQty

Description	This field contains the total number of quote transactions per business unit,account and instrument(ISIN).
Format	numeric 9
Where used:	CB068 Transaction Overview

### 6.234 sumMembTotBuyOrdr

Description	This field contains the total of the order quantity bought per Member .
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

### 6.235 sumMembTotQty

Description	This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN).
Format	numeric 9
Where used:	CB068 Transaction Overview

### 6.236 sumMembTotSellOrdr

Description	This field contains the total of the order quantity sold per Member.
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

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### 6.237 sumMembTranFee

Description	This field contains the sum of order fees per transaction and per Business Unit.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

### 6.238 sumMembTxnCnt

Description	This field contains the sum of the transactions.
Format	numeric 9
Where used:	CB068 Transaction Overview

### 6.239 sumMktGrpAddCrt

Description	This field contains the sum of the additional credits per market group.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### 6.240 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

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### **6.241 sumMnthToDate**

Description	This field displays the sum of all market groups for the month-to-date.
Format	numeric 11, 2
Where used:	TL001 System Transaction Overview

### **6.242 sumOtrExecOrdrQty**

Description	This field contains the sum of executed orders.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

### **6.243 sumOtrOrdrQty**

Description	This field contains the sum of entered, modified and deleted quantity.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

### **6.244 sumPartIdExecOrdrQty**

Description	This field contains the sum of executed orders per trader.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

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### **6.245 sumPartIdOtrOrdrQty**

Description	This field contains the sum of entered, modified, and deleted quantity per trader.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

### **6.246 sumPartTotBuyOrdr**

Description	This field contains the total of the order quantity bought per participant .
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

### **6.247 sumPartTotSellOrdr**

Description	This field contains the total of the order quantity sold per participant.
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

### **6.248 sumRebFeeAmnt**

Description	This field contains the sum of rebate amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

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### **6.249 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

### **6.250 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

### **6.251 sumSynch50To100**

Description	This field displays the sum of the field synch50To100 over all instrument groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

### **6.252 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

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### 6.253 **sumTotCntrBuy**

Description	This field contains the accumulated qty of buy deal items for on-exchange trades.
Format	numeric 9
Where used:	TC812 T7 Daily Prevented Self-Matches

### 6.254 **sumTotCntrSell**

Description	This field contains the accumulated qty of sell deal items for on-exchange trades.
Format	numeric 9
Where used:	TC812 T7 Daily Prevented Self-Matches

### 6.255 **sumTotSellOrdr**

Description	This field contains the total number of sell deal items for on-exchange trades.
Format	numeric 9
Where used:	TC812 T7 Daily Prevented Self-Matches

### 6.256 **sumUserTxnCnt**

Description	This field contains the sum of transaction counts per user.
Format	numeric 9
Where used:	CB068 Transaction Overview



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### 6.257 **synch0To50**

Description	This field displays the fees for transactions exceeding the limit up to 50%. The calculation of the Transaction Limit Fee depends on the exceedance of the limit. The fees are scaled, within the following ranges: from 0%-50% exceedance of the limit 0,01 EUR per transaction are billed; from 50%-100% exceedance of the limit 0,02 EUR per transaction are billed. For the exceedance of the limit by over 100% 0,03 EUR per transaction are billed.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

### 6.258 **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

### 6.259 **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

### 6.260 **text**

Description	This field contains the free-format text comment entered by trader for a transaction.
Format	alphanumeric 12

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

### 6.261 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  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity

### 6.262 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
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

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### 6.263 totBURules

Description	This field contains the number of trade enrichment rules per business unit.
Format	numeric 5
Where used:	RD135 Trade Enrichment Rule Status

### 6.264 totBusinessUnitIdRiskEvt

Description	This field indicates the total business units.
Format	numeric 5
Where used:	TT133 Trading Risk Event Report

### 6.265 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

### 6.266 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

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### 6.267 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

### 6.268 totParticipantIdRiskEvt

Description	This field indicates the total participants.
Format	numeric 5
Where used:	TT133 Trading Risk Event Report

### 6.269 totParticipantUpdCodAdd

Description	This field contains the number of added records per Participant.
Format	numeric 5
Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance

### 6.270 totParticipantUpdCodChg

Description	This field contains the number of changed records per Participant.
Format	numeric 5
Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance

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### 6.271 totParticipantUpdCodDel

Description This field contains the number of deleted records per Participant.

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance

### 6.272 totQty

Description This field contains the total quantity.

Format numeric 9

Where used: CB068 Transaction Overview

### 6.273 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Event Report

### 6.274 totUserUpdCodAdd

Description This field contains the number of added records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

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### **6.275 totUserUpdCodChg**

Description This field contains the number of changed records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

### **6.276 totUserUpdCodDel**

Description This field contains the number of deleted records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance

### **6.277 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

### **6.278 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

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Where used: TC810 T7 Daily Trade Confirmation

## 6.279 tradeType

Description This field indicates the trade type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Normal	Trade resulting from an Incoming, a book or a triggered order
2	Auction	Trade resulting from an order book uncrossing
3	Cancel	Trade reversal
4	Preliminary	Variance Futures preliminary trade
5	Final	Variance Futures final trade
6	Prelim Auction	Variance Futures preliminary trade resulting from an order book uncrossing
7	Final Auction	Variance Futures final trade resulting from an order book uncrossing
8	Prevented Cross Trade	Trade was prevented by Self-Match Prevention

Where used: TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity

## 6.280 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CU	Agency
5	PR	Proprietary
6	MM	Market-Making

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Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC812 T7 Daily Prevented Self-Matches

### 6.281 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
4	OAO	Opening Auction Only

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

### 6.282 tradingSec12M

Description This field contains the number of seconds per ISIN defined as the sum of NoSecDate during the last 12 months excluding the report month.

Format numeric 8

Where used: TL900 Daily Order and Quote Transactions

### 6.283 trailStopAbsPrice

Description This field contains the absolute price for trailing stop order.

Format numeric signed 9, 5



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Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.284 trailStopPricePct

Description This field contains the absolute percentage for trailing stop order.

Format numeric 6, 2

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.285 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

### 6.286 transactions12M

Description This field contains the number of messages per ISIN defined as the sum of noTransactionsDate of the last 12 month excluding the report month.

Format numeric 11

Where used: TL900 Daily Order and Quote Transactions

### 6.287 transMonth

Description This field contains the report month and year. Likewise this field can be used as starting month of the 12 month calculation incl. the report month, e.g. "012017".

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Format                      numeric 6

Where used:                TL900 Daily Order and Quote Transactions

### **6.288    transStartMonth**

Description                This field contains the starting month of the 12 month period excl. the report month, e.g. "122016".

Format                      numeric 6

Where used:                TL900 Daily Order and Quote Transactions

### **6.289    tranTypCod**

Description                This field contains the transaction type code.

Format                      alphanumeric 1

Where used:                TL001 System Transaction Overview

### **6.290    trDay**

Description                This field contains Trading Day (one row per day of the current month).

Format                      DateFormat

Where used:                CB042 Fee Per Executed Order

### **6.291    trdFeeAmnt**

Description                This field contains the trading fee.

Format                      numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

### 6.292 trdQty

Description This field contains the traded quantity.

Format numeric 9

Where used: CB062 Designated Sponsor Refund

### 6.293 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	STP	Stop Order
4	OCO	One Cancels Other

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.294 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

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### 6.295 **txnCnt**

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview

### 6.296 **txnTypNam**

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

### 6.297 **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

### 6.298 **updDat**

Description This field contains the date of last update

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Format	DateFormat
Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance TT133 Trading Risk Event Report

### 6.299 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

### 6.300 updTim

Description	This field contains time of the last change performed.
Format	TimeFormat
Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance TT133 Trading Risk Event Report

### 6.301 user

Description	This field indicates the user.
Format	alphanumeric 6
Where used:	CB042 Fee Per Executed Order CB062 Designated Sponsor Refund CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status TC230 Cross and Quote Requests

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TC812 T7 Daily Prevented Self-Matches  
TL100 Order to Trade Ratio  
TT133 Trading Risk Event Report

### 6.302 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

Where used: RD110 User Profile Maintenance  
RD115 User Profile Status

### 6.303 userOrdNum

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

### 6.304 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

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### 6.305 validityFlg

Description	This field indicates the business status of a trade enrichment rule
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status

### 6.306 versionNo

Description	This field contains version number for order modification.
Format	numeric 9
Where used:	CB042 Fee Per Executed Order CB062 Designated Sponsor Refund TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

### 6.307 volumeFactor

Description	This field displays the OTR parameter set per OTR instrument group.
Format	numeric 12
Where used:	TL100 Order to Trade Ratio

### 6.308 wknNo

Description	This field contains the WKN number
Format	alphanumeric 9

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Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TL900 Daily Order and Quote Transactions

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## 7 Glossary

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

Table 7.1 - Glossary