

Xetra® T7 Release 5.0

XML Report Reference Manual

Preliminary Version 1.1.0

© Deutsche Börse AG 2016

All proprietary rights and interest in this XETRA[®] publication shall be vested in Deutsche Börse AG and all other rights including, but without limitation to, patent, registered design, copyright, trade mark, service mark, connected with this publication shall also be vested in Deutsche Börse AG. Whilst all reasonable care has been taken to ensure that the details contained in this publication are accurate and not misleading at the time of publication, no liability is accepted by Deutsche Börse AG for the use of information contained herein in any circumstances connected with actual trading or otherwise. Neither Deutsche Börse AG, nor its servants nor agents, is responsible for any errors or omissions contained in this publication which is published for information only and shall not constitute an investment advice. This brochure is not intended for solicitation purposes but only for the use of general information. All descriptions, examples and calculations contained in this publication are for guidance purposes only and should not be treated as definitive. Deutsche Börse AG reserves the right to alter any of its rules or product specifications, and such an event may affect the validity of information contained in this publication. In case changes to the content or layout of fee reports are made outside releases, these changes will be announced by e-mail in a Xetra circular or Xetra Information and published in a separate document. Such document will be named "Supplement Document" and will be published below the latest XML Report Reference Manual in the Member Section on the Xetra website xetra.com.

® Registered trademark of Deutsche Börse AG

Table of Contents

1	Introduction	11
2	XML Reports Concepts used by Xetra	12
2.1	XML Report Layout	12
2.1.1	Structures	12
2.1.2	Structure Members	12
2.1.3	Data Types	12
2.1.4	Rules for creating the XML Structure	13
2.1.4.1	Main Report Structure	13
2.1.4.2	Substructures	13
2.1.4.3	Field Values	13
2.1.5	Rules for Text Reports	14
2.1.5.1	Generic Text Report Structure	14
2.1.5.2	Field Values	15
3	Introduction to XML Reports	16
3.1	XML Report Characteristics	16
3.2	Structure cardinality	17
3.3	Usage Code	17
4	XML Report Descriptions	18
4.1	CB Clearing Position and Transactions	18
4.1.1	CB042 Fee Per Executed Order	18
4.1.2	CB050 Fee Overall Summary	21
4.1.3	CB060 Fee Statement	24
4.1.4	CB062 Designated Sponsor Refund	27
4.1.5	CB068 Transaction Overview	30
4.1.6	CB080 Monthly Fee and Rebate Statement	33
4.2	RD Trading RDS Reports	36
4.2.1	RD110 User Profile Maintenance	36
4.2.2	RD115 User Profile Status	39
4.2.3	RD130 Trade Enrichment Rule Maintenance	41
4.2.4	RD135 Trade Enrichment Rule Status	43
4.3	TC Order and Quote Maintenance	45
4.3.1	TC230 Cross and Quote Requests	45
4.3.2	TC540 Daily Order Maintenance	47
4.3.3	TC550 Open Order Detail	50
4.3.4	TC810 T7 Daily Trade Confirmation	53
4.3.5	TC812 T7 Daily Prevented Self-Matches	57
4.3.6	TC910 T7 Daily Match Step Activity	60
4.4	TD Trading Volumes And Performance	62
4.4.1	TD930 Daily Trade Statistics	62
4.5	TL Usage Fees	64
4.5.1	TL001 System Transaction Overview	64

4.5.2	TL100 Order to Trade Ratio	66
4.5.3	TL900 Daily Order and Quote Transactions	68
4.6	TT Entitlement and Security	70
4.6.1	TT135 Risk Event Report	70
5	Introduction to Report Tag Descriptions	72
5.1	Tag Characteristics	72
6	XML Report Tag Descriptions	74
6.1	account	74
6.2	accountName	74
6.3	acctTypGrp	74
6.4	accumQty	75
6.5	activity	75
6.6	actnCod	75
6.7	actTradeDay	76
6.8	addCrt	76
6.9	Aggressor	76
6.10	aT	77
6.11	audtValAfter	77
6.12	audtValBefore	77
6.13	avgOf12Months	78
6.14	avgOf12MthBusUnt	78
6.15	avgOf12PrevMthBusUnt	78
6.16	avgOfPrev12Months	78
6.17	beneficiary	79
6.18	businessUnit	79
6.19	businessUnitId	80
6.20	busUntLngName	80
6.21	buyCod	81
6.22	category	81
6.23	clearingTakeUpMember	82
6.24	clientRef	82
6.25	complianceId	82
6.26	cooperationPartner	82
6.27	ctpyStlIdAct	83
6.28	ctpyStlIdLoc	83
6.29	ctrPtyId	83
6.30	currDayAmnt	84
6.31	currTypCod	84
6.32	cust	84
6.33	dayTotVol	85
6.34	dealItem	85
6.35	dlyHghPrc	85
6.36	dlyLowPrc	85

6.37	effStatus	86
6.38	enableAgencyAcct	86
6.39	enableMarketMakingAcct	86
6.40	enableProprietaryAcct	87
6.41	enteringUser	87
6.42	entRole	87
6.43	entryDate	88
6.44	entryTime	88
6.45	envText	88
6.46	etiCmlVol	89
6.47	etiFeeAftReb	89
6.48	etiFeeReb	89
6.49	etiUnRebFee	90
6.50	exchangeOrderId	90
6.51	exchCurrTypCod	90
6.52	exchNam	90
6.53	exchRat	91
6.54	execPrc	91
6.55	execQty	92
6.56	expiryDate	92
6.57	feeAdj	92
6.58	feeAmnt	93
6.59	feeCrtDayAmnt	93
6.60	feeCrtMthAmnt	93
6.61	feeFloor	93
6.62	feePRatio	94
6.63	feePrvDayAmnt	94
6.64	feePrvMthAmnt	94
6.65	feeRatio	94
6.66	feeTypCod	95
6.67	feeTypNam	96
6.68	feeYtdAmnt	98
6.69	fixClOrdId	98
6.70	freeText1	98
6.71	freeText2	98
6.72	freeText3	99
6.73	freeText4	99
6.74	highPrc	99
6.75	inactivated	99
6.76	initDispQty	100
6.77	instNam	100
6.78	instrumentId	100
6.79	instrumentMnemonic	101

6.80	instrumentType	101
6.81	isinCod	102
6.82	isUSFlg	102
6.83	kindOfDepo	103
6.84	level	103
6.85	limit	103
6.86	limOrdrPrc	104
6.87	logNam	104
6.88	lowPrc	104
6.89	lstTrdPrc	104
6.90	lstValPrc	105
6.91	matchDeal	105
6.92	matchEvent	105
6.93	MatchInstCrossId	105
6.94	matchStep	106
6.95	maxOrderValue	106
6.96	membCcpClgIdCod	106
6.97	membClgIdCod	106
6.98	membId	107
6.99	membLglNam	107
6.100	mktGrpNam	108
6.101	mnthToDate	108
6.102	movAvgTransME	109
6.103	mtdTotVol	109
6.104	numberOfBuy	109
6.105	numberOfSell	109
6.106	numbOfTa	110
6.107	numbOfTr	110
6.108	numOfSecPerIsin	110
6.109	numOfTransactions	111
6.110	numTradeDays	111
6.111	openBuyOrders	111
6.112	openBuyVolume	111
6.113	openSellOrders	112
6.114	openSellVolume	112
6.115	opnClsCod	112
6.116	opnPrc	112
6.117	orderVol	113
6.118	ordOriginFirm	113
6.119	ordrMktVal	113
6.120	ordrNo	113
6.121	ordrPrtFilCod	114
6.122	ordrQty	114

6.123	ordrQty1	114
6.124	ordrTyp	114
6.125	otrFloor	115
6.126	otrMktGrp	115
6.127	otrMonthToDate	115
6.128	otrViolatedFinal	116
6.129	otrViolatedPreliminary	116
6.130	parentDeal	116
6.131	participant	116
6.132	partLngName	117
6.133	pendingDeletion	118
6.134	persistent	118
6.135	priorityDate	118
6.136	priorityTime	119
6.137	prodId	119
6.138	product	119
6.139	prvUpdDat	120
6.140	quoInd	120
6.141	quotQty	120
6.142	randHighQty	120
6.143	randLowQty	121
6.144	reason	121
6.145	rebPrc	124
6.146	recTypCod	124
6.147	refFeeAmnt	124
6.148	reqQty	124
6.149	reqTime	125
6.150	reqType	125
6.151	rptCod	125
6.152	rptFlexKey	126
6.153	rptNam	127
6.154	rptPrntEffDat	127
6.155	rptPrntEffTim	128
6.156	rptPrntRunDat	129
6.157	secuAdminCod	129
6.158	secuPrvClsPrc	129
6.159	sessionId	130
6.160	setlTypCod	130
6.161	setlAcct	130
6.162	setlAmnt	131
6.163	setlCurr	131
6.164	setlDat	131
6.165	setlLocat	131

6.166	stopPrice	132
6.167	sumAcctFeeCrtDayAmnt	132
6.168	sumAcctFeeCrtMthAmnt	132
6.169	sumAcctFeePrvDayAmnt	133
6.170	sumAcctFeePrvMthAmnt	133
6.171	sumAcctFeeYtdAmnt	133
6.172	sumAcctOrdrQty	133
6.173	sumAcctOrdrVol	134
6.174	sumAcctTrnFeeAmnt	134
6.175	sumCurrDayAmnt	134
6.176	sumCurrFeeCrtDayAmnt	134
6.177	sumCurrFeeCrtMthAmnt	135
6.178	sumCurrFeePrvDayAmnt	135
6.179	sumCurrFeePrvMthAmnt	135
6.180	sumCurrFeeYtdAmnt	135
6.181	sumCurrOrdrQty	136
6.182	sumCurrOrdrVol	136
6.183	sumCurrTrnFee	136
6.184	sumFeeAdjAmnt	136
6.185	sumFeeAmnt	137
6.186	sumFeeConnAmnt	137
6.187	sumHseFeeCrtMthBal	137
6.188	sumHseOrdrQty	137
6.189	sumHseOrdrVol	138
6.190	sumInstDsAddCrt	138
6.191	sumInstDsRefAmnt	138
6.192	sumInstIsinFeeCrtMthAmnt	138
6.193	sumInstMembFeeCrtDayAmnt	139
6.194	sumInstMembFeeCrtMthAmnt	139
6.195	sumInstMembFeePrvDayAmnt	139
6.196	sumInstMembFeePrvMthAmnt	139
6.197	sumInstMembFeeYtdAmnt	140
6.198	sumInstOrdrAddCrt	140
6.199	sumInstOrdrQty	140
6.200	sumInstOrdrRefAmnt	140
6.201	sumInstOrdrTrdFee	141
6.202	sumInstOrdrVol	141
6.203	sumInstQtAddCrt	141
6.204	sumInstQtRefAmnt	141
6.205	sumInstTranFee	142
6.206	sumMembExcAddCrt	142
6.207	sumMembExcRefAmnt	142
6.208	sumMembFeeAmnt	142

6.209	sumMembFeeCrtDayAmnt	143
6.210	sumMembFeeCrtMthAmnt	143
6.211	sumMembFeePrvDayAmnt	143
6.212	sumMembFeePrvMthAmnt	143
6.213	sumMembFeeYtdAmnt	144
6.214	sumMembOrdrQty	144
6.215	sumMembOrdrQty1	144
6.216	sumMembOrdrVol	144
6.217	sumMembQuotQty	145
6.218	sumMembTotBuyOrdr	145
6.219	sumMembTotQty	145
6.220	sumMembTotSellOrdr	145
6.221	sumMembTranFee	146
6.222	sumMembTxnCnt	146
6.223	sumMktGrpAddCrt	146
6.224	sumMktGrpRefAmnt	146
6.225	sumMnthToDate	147
6.226	sumOtrExecOrdrQty	147
6.227	sumOtrOrdrQty	147
6.228	sumPartIdExecOrdrQty	147
6.229	sumPartIdOtrOrdrQty	148
6.230	sumPartTotBuyOrdr	148
6.231	sumPartTotSellOrdr	148
6.232	sumRebFeeAmnt	148
6.233	sumSynch0To50	149
6.234	sumSynch100To	149
6.235	sumSynch50To100	149
6.236	sumTotBuyOrdr	149
6.237	sumTotCntrBuy	150
6.238	sumTotCntrSell	150
6.239	sumTotSellOrdr	150
6.240	sumUserTxnCnt	150
6.241	synch0To50	151
6.242	synch100To	151
6.243	synch50To100	151
6.244	text	151
6.245	time18	152
6.246	timeValidity	152
6.247	totBURules	153
6.248	totBUUpdCodAdd	153
6.249	totBUUpdCodChg	153
6.250	totBUUpdCodDel	153
6.251	totParticipantUpdCodAdd	154

6.252	totParticipantUpdCodChg	154
6.253	totParticipantUpdCodDel	154
6.254	totQty	154
6.255	totUserUpdCodAdd	155
6.256	totUserUpdCodChg	155
6.257	totUserUpdCodDel	155
6.258	tradeEnrichmentRuleId	155
6.259	tradeType	156
6.260	tradingCapacity	156
6.261	tradingRestriction	157
6.262	trailStopAbsPrice	157
6.263	trailStopPricePct	157
6.264	tranFee	158
6.265	transMonth	158
6.266	tranTypCod	158
6.267	trDay	158
6.268	trdFeeAmnt	159
6.269	trdQty	159
6.270	triggered	159
6.271	trnTim	159
6.272	txnCnt	160
6.273	txnTypNam	160
6.274	updCod	160
6.275	updDat	161
6.276	updtFldNam	161
6.277	updTim	161
6.278	user	161
6.279	userNumericId	162
6.280	userOrdrNum	162
6.281	usrGroup	162
6.282	usrOrdrNum	163
6.283	validityFlg	163
6.284	versionNo	163
6.285	volumeFactor	163
6.286	wknNo	164
7	Glossary	165

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
Introduction	Page 11

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, few reports (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).

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.

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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

2.1.4.2 Substructures

Substructures are written to

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

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

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

2.1.4.3 Field Values

Field values are written as

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

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

```
<fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

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

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

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

Example:

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

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

Example:

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

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

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)
-

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
Introduction to XML Reports	Page 16

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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Descriptions	Page 18

4 XML Report Descriptions

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

CONFIG_IDENTIFIER XRepT7 50.01.00
 CONFIG_DATE 2016-12-21 10:32

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

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

XML Report Structure

M/O Text Report Heading

cb042

rptHdr

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

cb042Grp, repeated 0 ... variable times:

cb042KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb042Grp1, repeated 1 ... variable times:

cb042KeyGrp1

businessUnitGrp

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

cb042Grp2, repeated 1 ... variable times:

cb042KeyGrp2

exchCurrTypCod	m	Trading Currency
exchRat	m	Exchange Rate
currTypCod	m	Billing Currency

cb042Grp3, repeated 1 ... variable times:

cb042KeyGrp3

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

cb042Grp4, repeated 1 ... variable times:

cb042KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb042Rec, repeated 1 ... variable times:

ordrNo	m	Order No
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
user	m	Trader
trDay	m	Trad Day
tranFee	m	DlyFeePerOrdr
orderVol	m	OrderVol
sumInstTranFee	m	Total Per Instrument
sumInstOrdrVol	m	Total Per Instrument
sumAcctTrnFeeAmnt	m	Total Per Account Type
sumAcctOrdrVol	m	Total Per Account Type
sumCurrTrnFee	m	Total per Trading Currency (XXX) in EUR
sumCurrOrdrVol	m	Total per Trading Currency (XXX) in EUR
sumMembTranFee	m	Total Fees Per BU
sumMembOrdrVol	m	Total Volume Per BU
sumMembOrdrQty	m	Total Number Of Orders Per BU

Text Report Structure

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

Trading Currency	Exchange Rate	Billing Currency
XXX	9999999.9999999999	XXX

Ac	Prod	Instrument	Order No	FeeTyp	FeeTypNam	Trader	Trad Day	DlyFeePerOrdr	OrderVol
XX	XXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX	XXXXXX	31-12-09	999,999,999,999.99+	XXXXXXXXXXXXXXXXXX

Total Per Instrument	999999999999.99	9999999999.99
Total Per Account Type	999999999999.99	9999999999.99
Total per Trading Currency (XXX) in EUR	999999999999.99	9999999999.99
Total Fees Per BU	999999999999.99	
Total Volume Per BU		999999999999.99
Total Number Of Orders Per BU		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

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb050Grp1, repeated 1 ... variable times:

cb050KeyGrp1

businessUnitGrp

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

cb050Grp2, repeated 1 ... variable times:

cb050KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb050Grp3, repeated 1 ... variable times:

cb050KeyGrp3

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

cb050Grp4, repeated 1 ... variable times:

cb050KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
<u>cb050Rec</u> , repeated 1 ... variable times:		
feeTypCod	m	Fee Type
feeTypNam	m	FeeTypNam
feePrvDayAmnt	m	Fee PrvDay Amnt
feeCrtDayAmnt	m	Fee CurDay Amnt
feeCrtMthAmnt	m	FeeCurMthAmnt
feePrvMthAmnt	m	FeePrvMthAmnt
feeYtdAmnt	m	FeeYtdAmnt
sumInstMembFeePrvDayAmnt	m	Total per Instrument:
sumInstMembFeeCrtDayAmnt	m	
sumInstMembFeeCrtMthAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Fees Per Trading Currency(XXX) in Eur
sumCurrFeeCrtDayAmnt	m	Total Fees Per Trading Currency(XXX) in Eur
sumCurrFeeCrtMthAmnt	m	Total Fees Per Trading Currency(XXX) in Eur
sumCurrFeePrvMthAmnt	m	Total Fees Per Trading Currency(XXX) in Eur
sumCurrFeeYtdAmnt	m	Total Fees Per Trading Currency(XXX) in Eur
sumMembFeePrvDayAmnt	m	Total Fees Per Business Unit:
sumMembFeeCrtDayAmnt	m	Total Fees Per Business Unit:
sumMembFeeCrtMthAmnt	m	Total Fees Per Business Unit:
sumMembFeePrvMthAmnt	m	Total Fees Per Business Unit:
sumMembFeeYtdAmnt	m	Total Fees Per Business Unit:

Text Report Structure

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

Trading Currency	Billing Currency	Ac
XXX	XXX	XX

Prod	Instrument	Fee Type	Fee TypNam	Fee PrvDay Amnt	Fee CurDay Amnt	Fee CurMthAmnt	Fee PrvMthAmnt	Fee YtdAmnt
XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXX	XXXXXXXXXX	99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total per Instrument:					99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total per Account:					99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total Fees Per Trading Currency(XXX) in Eur					99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total Fees Per Business Unit:					99999999.99+	99999999.99+	999999999999.99+	99999999.99+

4.1.3 CB060 Fee Statement

Description	This report is produced at the end of the month and gives an overview on the current month's fees, order volume and order quantity. The generated fees are divided into types and shown by instrument and account type for each trading currency converted into billing currency per participant. This report provides also a sum of order volume and number of orders per participant.
Frequency	Monthly.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb060

rptHdr

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

cb060Grp, repeated 0 ... variable times:

cb060KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb060Grp1, repeated 1 ... variable times:

cb060KeyGrp1

businessUnitGrp

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

cb060Grp2, repeated 1 ... variable times:

cb060KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb060Grp3, repeated 1 ... variable times:

cb060KeyGrp3

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

cb060Grp4, repeated 1 ... variable times:cb060KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb060Rec, repeated 1 ... variable times:

feeTypCod	m	Fee Type
feeCrtMthAmnt	m	FeeCurMthAmnt
orderVol	m	OrderVol
ordrQty	m	OrderQuant
sumInstIsinFeeCrtMthAmnt	m	Total Per Instrument:
sumInstOrdrVol	m	Total Per Instrument:
sumInstOrdrQty	m	Total Per Instrument:
sumAcctFeeCrtMthAmnt	m	Total per Account:
sumAcctOrdrVol	m	Total per Account:
sumAcctOrdrQty	m	Total per Account:
sumCurrFeeCrtMthAmnt	m	Total per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthAmnt	m	Total Per BU:
sumMembOrdrVol	m	Total Vol Per BU:
sumMembOrdrQty	m	Total Number of Order Per BU:
sumHseFeeCrtMthBal	o	Total all BU:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

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

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb062Grp1, repeated 1 ... variable times:

cb062KeyGrp1

businessUnitGrp

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

cb062Grp2, repeated 1 ... variable times:

cb062KeyGrp2

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

cb062Grp3, repeated 1 ... variable times:

cb062KeyGrp3

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

cb062Grp4, repeated 1 ... variable times:

cb062KeyGrp4

product	m	Prod
---------	---	------

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Currency
XXXXX	XX	XXXXXXXXX	XX	999999	XXX

MktGrp	Prod	Instrument
XXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXX

OrdNo	Quote	Trader	DepTyp	OMV	Trades	DlyFeePerOrdr	Refund	add. Credit
XXXXXXXXXXXXXXXXXXXXX	X	XXXXXX	XXX	999,999,999,999.99+	999999999	999,999,999,999.99+	999,999,999,999.99+	999,999,999,999.99+
Total Quote Refund/add. Credit Per Instrument:							999,999,999,999.99+	999,999,999,999.99+
Total Order Refund/add. Credit Per Instrument:						999,999,999,999.99+	999,999,999,999.99+	999,999,999,999.99+
Total DS Refund/add. Credit Per Instrument:							999,999,999,999.99+	999,999,999,999.99+
Total DS Refund/add. Credit Per Market Group:							999,999,999,999.99+	999,999,999,999.99+
Total Per BU in EUR:							99,999,999.99+	99,999,999.99+

4.1.5 CB068 Transaction Overview

Description	This report is divided into three parts: 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.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure

M/O Text Report Heading

cb068

rptHdr

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

cb068Grp, repeated 0 ... variable times:

cb068KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb068Grp1, repeated 0 ... variable times:

cb068KeyGrp1

businessUnitGrp

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

cb068Grp1Inst, repeated 0 ... variable times:

cb068InstRec, repeated 0 ... variable times:

instrumentMnemonic	o	Instrument
mktGrpNam	m	MktGrp
acctTypGrp	m	Ac

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

Text Report Structure

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

Instrument	MktGrp	Ac	Ordered Qty	Quo	Tot
XXXXXXXXXX	XXXXXXXXXX	XX	9,999,999,999,999	999,999,999	999,999,999
Total:			9,999,999,999,999	999,999,999	999,999,999

Session	Ordr	Quo	Tot
999999999	9,999,999,999,999	999,999,999	999,999,999
Total:		9,999,999,999,999	999,999,999

Trader	TxnCnt	Instrument	MktGrp	Ac	Trn
XXXXXXXXXXXXXX	999,999,999	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XX	XXXXXXXXXXXXXX
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 Casg 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

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb080Grp1, repeated 1 ... variable times:

cb080KeyGrp1

businessUnitGrp

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

cb080Grp2, repeated 1 ... variable times:

cb080KeyGrp2

currTypCod	m	Curr
------------	---	------

cb080Grp2Fee, repeated 1 ... variable times:

feeAmntGrp

feeTypCod	o	Fee Type
feeAmnt	o	Fee
sumFeeAmnt	m	Total Fees:

cb080Grp2Refund, repeated 1 ... variable times:

etiCmlVol	o	Cumulated Vol
etiUnRebFee	o	Fee after Reb
rebPrc	o	Reb in %
etiFeeReb	o	ETI Rebate
etiFeeAftReb	o	Fee After Reb

feeAmntGrp, repeated 1 ... variable times:

feeTypCod	o	Fee Type
feeAmnt	o	Fee
sumRebFeeAmnt	m	Total Rebate/Refund:

feeAmntGrp, repeated 1 ... variable times:

feeTypCod	o	Fee Type
feeAmnt	o	Fee
sumFeeConnAmnt	m	Total Connections:

cb080Grp2FeeAdj, repeated 1 ... variable times:

feeTypCod	o	FeeTyp
feeAdj	o	Adjustment Type
feeAmnt	o	Amount
sumFeeAdjAmnt	m	Total Manual Fee Adjustments:
sumMembFeeAmnt	m	Total Over All Per BU:

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Curr

XXX

Fee Type	Fee
XXX	999,999,999.99+

Total Fees: 9,999,999,999,999.99+

Cumulated Vol	Fee after Reb	Reb in %	ETI Rebate	Fee After Reb
+999999999999.99	+999999999999.99	9999.9999	+999999999999.99	+999999999999.99

Fee Type	Fee
XXX	999,999,999.99+

Total Rebate/Refund: 9,999,999,999,999.99+

Fee Type	Fee
XXX	999,999,999.99+

Total Connections: 9,999,999,999,999.99+

FeeTyp	Adjustment Type	Amount
XXX - XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999.99+

Total Manual Fee Adjustments: 9,999,999,999,999.99+

Total Over All Per BU: +9999999999.99

4.2 RD Trading RDS Reports

4.2.1 RD110 User Profile Maintenance

Description	The report provides an overview of all changes made to the general attributes of a user and to his entitlement profile, i.e. deletions, additions, modifications. Relevant are all user roles which are maintainable by the members as well as such only maintainable by 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

Text Report Structure

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

Trader Trader Id

 XXXXXX 999999

SecuAdmin	UpdCod	Upd date	Upd Time	PrvUpdDat	FieldName	Previous Value
		New Value				
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
						XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

SecuAdmin	UpdCod	Upd Date	Upd Time	PrvUpdDat	MktGrp	Role
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Total User Add	99,999
Total User Change	99,999
Total User Delete	99,999
Total Business Unit Add	99,999
Total Business Unit Change	99,999
Total Business Unit Delete	99,999
Total Participant Add	99,999
Total Participant Change	99,999
Total Participant Delete	99,999

4.2.2 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	MaxOrdVal
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
effStatus	o	EffSts
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct

rd115Grp4, repeated 1 ... variable times:

rd115KeyGrp3

mktGrpNam	o	MktGrp
-----------	---	--------

rd115Rec, repeated 1 ... variable times:

entRole	m	Role
---------	---	------

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Trader Trader Id

XXXXXX 999999

Category	Grp Lvl	Login	US	MaxOrdVal	Settl Acct	Settl Loc	EffSts
	Enable P Acct	Enable A Acct	Enable M Acct				
XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX X	XXXXXXXXXXXX X	999,999,999,999.99+	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	X	
	X	X	X				

MktGrp	Role
--------	------

XXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

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:

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	UserOrderNo
text	o	Text
tradingCapacity	m	TC
clientRef	o	ClientRef
sessionId	m	Session

businessUnit	o	BU Obo
enteringUser	o	Trader Obo
fixClOrdId	o	FixClOrdId
MatchInstCrossId	o	SMP-ID
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Trader
-----	-----	-----	-----	-----	-----
XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo	Instrument Name	Currency
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXX	XXXXXX	9999999999999999999999	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX

Order ID	Version No	B Typ	Size	InitialDisplayQty	RandomLowQty	RandomHighQty	LimPrc	TrgPrc	TrailingStopAbsPrice	TrailingStopPricePct	ExecQty	ExecPrc	Item	StepID	Trg P	Res	Entry Date	
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	
XXXXXXXXXXXXXXXXXXXX	99999999	X	XXX	999,999	999,999	999,999	999,999	9999.99999+	9999.99999+	9999.99	999999	9999.99999+	9999999999	9999999999	XXX	X	XXX	31-12-09
				XXXXXXXXXXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXX	XXX	31-12-09	XXXXXXXXXXXX	XXXXXXXXXXXX	XX							
				XXXXXXXXXXXXXXXXXXXX	99999999	XXXXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXX	9999999999									

Total Open Buy Orders

999,999,999

Total Open Buy Volume

999,999,999

Total Open Sell Orders

999,999,999

Total Open Sell Volume

999,999,999

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
exchangeOrderId	m	OrdrNo
versionNo	m	Version No
acctTypGrp	m	Account
buyCod	m	B
opnClsCod	m	O/C
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
usrOrdrNum	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:

Text Report Structure

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

XX 999999 XXXX XXXX
XX XXXX XXX

Trader

XXXXXX

Product

XXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name

XXXXXXXXXX XXXXXX 999999999999999999999999 XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Time Type Event Step Deal Parent Deal Item OrdNo Version No
Account B O/C P/F ExecQty Prc Typ LimPrc Exp Res Exchange Rate StlAmt StlDat
CtpyStlLoc Ctpy CtpyAct Customer UsrOrdNrNmbr Text BU Obo Trader Obo

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXXXXX 9999999999
XX X X X 999999 9999.99999+ XXX 9999.99999+ XXX XXX 9999999.9999999999 9999999999.99 31-12-09
XXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXX XXXXXXX

Trader Total Instruments Bought: 999,999,999

Trader Total Instruments Sold: 999,999,999

Member Total Instruments Bought per BU: 999,999,999

Member Total Instruments Sold per BU: 999,999,999

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 is 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 quantities) is 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
execQty	m	ExecQty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	m	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	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	

4.3.6 TC910 T7 Daily Match Step Activity

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

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

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

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

prodId	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

Text Report Structure

Product	isin	Curr	PPrc	OpnPr	DlyHghPr	DlyLowPr	ClsPr	LstTrdPr	Volume	MtdVolume
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
XXXX	XXXXXXXXXXXX	XXX	99,999.99999	9999.99999+	9999.99999	9999.99999	9999.99999+	9999.99999+	9,999,999	99,999,999+

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

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tl001Grp1, repeated 1 ... variable times:

tl001KeyGrp1, repeated 0 ... 1 times:

businessUnitGrp

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

tl001Grp2, repeated 0 ... variable times:

tl001KeyGrp2

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

tl001Rec, repeated 1 ... variable times:

mktGrpNam	m	Mkt Grp
-----------	---	---------

tranTypCod	m	TA TYPE
aT	m	AT
numbOfTa	m	NUM OF TA
numbOfTr	m	NUM OF TR
limit	m	LIMIT
feeFloor	m	FLOOR
feeRatio	m	RATIO
feePRatio	m	P.RATIO
synch0To50	m	0-50%
synch50To100	m	50-100%
synch100To	m	>100%
currDayAmnt	m	CURR DAY AMNT
mnthToDate	m	MONTH TO DATE
<u>sumExchFeeRecGrp</u>		
sumSynch0To50	m	TOTAL PER DAY
sumSynch50To100	m	TOTAL PER DAY
sumSynch100To	m	TOTAL PER DAY
sumCurrDayAmnt	m	TOTAL PER DAY
sumMnthToDate	m	TOTAL PER DAY

Text Report Structure

Participant	Participant Long Name										BU	BU Long Name					BU Identifier	Currency		
XXXXX	XX										XXXXXXXXX	XX					999999	XXX		
Mkt Grp	TA TYPE	AT	NUM OF TA	NUM OF TR	LIMIT	FLOOR	RATIO	P.RATIO	0-50%	50-100%	>100%	CURR DAY AMNT				MONTH TO DATE				
XXXXXXXXX	X	X	999999999	999999999	999999999	999999999	999999999	999999999	99999999.99	99999999.99	99999999.99	99999999.99				99999999.99				
									-----				99999999.99				99999999.99			
TOTAL PER DAY																-----				99999999.99

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 XX

BU BU Long Name BU Identifier Act Trade Day of Month Num Trade Days in Month

XXXXXXXXX XX 999999 99 99

OTR Mkt Grp IsinCod OTR MTD Violation Prelim Violation Final Volume Factor otrFloor

XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXX 999.9999 X X 999999999999 99999999999999

Trader Total Trader OTR Order Qty Total Trader Executed Order Qty

XXXX 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). There is a number of messages for each ISIN and respectively the number of seconds the ISIN was tradable during the last calendar month. There is an average message rate per ISIN and an average message rate across all ISINs traded by a member. The report shows rates of the average of the preceding 250 days and the new 250 days average including the report month. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains shares for where there is a liquid market and market making and proprietary messages only.</p> <p>This report is automatically distributed to all member. No report selection is available for this report.</p>
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	ReportMonth

movAvgTransME	m	Prev Month
avgOf12MthBusUnt	m	avg12MonthBU
avgOf12PrevMthBusUnt	m	avg12PrevMonthBU
<u>tl900Rec</u> , repeated 1 ... variable times:		
prodId	m	Product
isinCod	m	ISIN
numOfTransactions	m	NoOfTrans
numOfSecPerIsin	m	NoSecPerISIN
avgOf12Months	m	avgOf12Mths
avgOfPrev12Months	m	avgOf12PrevMths

Text Report Structure

Participant Participant Long Name

XXXXX XX

BU BU Long Name BU Identifier ReportMonth Prev Month avg12MonthBU avg12PrevMonthBU

XXXXXXXXX XX 999999 999999 999999 999999999999 999999999999

Product ISIN NoOfTrans NoSecPerISIN avgOf12Mths avgOf12PrevMths

XXXXX XXXXXXXXXXXXX 999,999,999,999 999,999,999,999 999999999999 999999999999

4.6 TT Entitlement and Security

4.6.1 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

- businessUnit o BU Obo
- enteringUser o Trader Obo

Text Report Structure

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

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

Trn Tim  Action BU Obo  Trader Obo
-----
23:59:59.99  X  XXXXXXXX  XXXXXX
```

5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

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

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	An tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric <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

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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
Introduction to Report Tag Descriptions	Page 73

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

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

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 **activity**

Description This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance

6.6 **actnCod**

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

Format alphanumeric 1

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 76

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

Where used: TT135 Risk Event Report

6.7 actTradeDay

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

Format numeric 2

Where used: TL100 Order to Trade Ratio

6.8 addCrt

Description This field contains the additional credit.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.9 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

6.10 aT

Description	This field displays the account type, in which the transaction took place. Possible values: 'P' (Proprietary) 'A' Agent) 'M'(Designated Sponsor)
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

6.11 audtValAfter

Description	This field indicates the Audit Trail Data After change.
Format	alphanumeric 32
Where used:	RD110 User Profile Maintenance RD130 Trade Enrichment Rule Maintenance

6.12 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

6.13 avgOf12Months

Description This field contains the average message rate per second per ISIN of the last 12 months. This field is calculated using the sum of numOfTransactions of the last 12 month divided by the sum of NoSecperISIN of the last 12 month. In case denominator is zero, this field is zero.

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

6.14 avgOf12MthBusUnt

Description This field contains the sum of "avgOf12Months" of all ISINs per member.

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

6.15 avgOf12PrevMthBusUnt

Description This field contains the sum of "avgOfPrev12Months" of all ISINs per member.

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

6.16 avgOfPrev12Months

Description This field contains the average message rate per second per ISIN of the previous 12 months excluding the report month. This field is calculated using the sum of numOfTransactions of the last 12 month (excluding the report month) divided by the sum of NoSecperISIN of the previous 12 months (excluding the report month). In case denominator is zero, this field is zero.

Format numeric 12

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 79

Where used: TL900 Daily Order and Quote Transactions

6.17 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

6.18 businessUnit

Description This field indicates the business unit.

Format alphanumeric 8

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- 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
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT135 Risk Event Report

6.19 **businessUnitId**

Description This field indicates numeric identifier of the business unit.

Format numeric 6

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- 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
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT135 Risk Event Report

6.20 **busUntLngName**

Description This field indicates long name of the business unit.

Format alphanumeric 40

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- 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
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TT135 Risk Event Report

6.21 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

6.22 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		

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 82

Where used: RD115 User Profile Status

6.23 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

6.24 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

6.25 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

6.26 cooperationPartner

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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 83

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
XXFE		Korea Exchange (Futures Market)
XTAF		Taiwan Futures Exchange

Where used: RD135 Trade Enrichment Rule Status

6.27 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.28 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.29 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.30 currDayAmnt

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

Format numeric 11, 2

Where used: TL001 System Transaction Overview

6.31 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

6.32 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

6.33 dayTotVol

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

Format numeric 9

Where used: TD930 Daily Trade Statistics

6.34 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

6.35 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

6.36 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

6.37 **effStatus**

Description This field contains the effective user status.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.38 **enableAgencyAcct**

Description This field indicates whether a trader is allowed to act in agent account.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.39 **enableMarketMakingAcct**

Description This field indicates whether a trader is allowed to act in market maker account.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.40 enableProprietaryAcct

Description This field indicates whether a trader is allowed to act in proprietary account.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

6.41 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
TT135 Risk Event Report

6.42 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 88

6.43 entryDate

Description	This field contains the original entry date of the given order, which is in generic date format.
Format	DateFormat
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

6.44 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

6.45 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
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
TT135 Risk Event Report

6.46 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.47 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.48 etiFeeReb

Description This field contains the ETI fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 90

6.49 etiUnRebFee

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

6.50 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

6.51 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

6.52 exchNam

Description	This field contains the exchange name.
Format	alphanumeric 5

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 91

<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 TT135 Risk Event Report
-------------	---

6.53 **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

6.54 **execPrc**

Description	This field contains the order execution price, which may be different from the limit price provided by the participant.
-------------	---

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 92

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

6.55 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
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity

6.56 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

6.57 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

6.58 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 11, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.59 feeCrtDayAmnt

Description This field contains the current day's fees per type of fees.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.60 feeCrtMthAmnt

Description This field contains the sum of Current Month's Fees.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary
CB060 Fee Statement

6.61 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

6.62 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

6.63 feePrvDayAmnt

Description This field contains the current month's fees at previous day's value per fee type.

Format numeric signed 10, 2

Where used: CB050 Fee Overall Summary

6.64 feePrvMthAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.65 feeRatio

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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 95

Format numeric 8

Where used: TL001 System Transaction Overview

6.66 **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

6.67 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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 98

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary

6.68 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 signed 11, 2

Where used: CB050 Fee Overall Summary

6.69 fixClOrdId

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.70 freeText1

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

6.71 freeText2

Description This field contains the text entered by the participant.
This field displays the content of the userOrdNum.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

6.72 freeText3

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

6.73 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

6.74 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

6.75 inactivated

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

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance

6.76 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

6.77 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

6.78 instrumentId

Description This field indicates the instrument identification.

Format numeric 20

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 101

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

6.79 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

6.80 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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 102

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

6.81 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

6.82 isUSFlg

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 103

6.83 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

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

6.84 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

6.85 limit

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.86 **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

6.87 **logNam**

Description This field indicates the login name of the user.

Format alphanumeric 11

Where used: RD115 User Profile Status

6.88 **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

6.89 **lstTrdPrc**

Description This field contains the last trade price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

6.90 IstValPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

6.91 matchDeal

Description This field contains match Deal ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

6.92 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

6.93 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

6.94 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

6.95 maxOrderValue

Description This field define limit per order per user which is calculated as order quantity*Price.

Format numeric signed 14, 2

Where used: RD115 User Profile Status

6.96 membCcpClgIdCod

Description This field indicates the CCP clearing member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.97 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

6.98 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
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TT135 Risk Event Report

6.99 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
- TT135 Risk Event Report

6.100 mktGrpNam

Description This field contains the market group name. This could either be a product assignment group or and an entire market.

Format alphanumeric 8

Where used:

- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- RD110 User Profile Maintenance
- RD115 User Profile Status
- TL001 System Transaction Overview

6.101 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

6.102 movAvgTransME

Description This field contains the starting month of the 12 month calculation excl. the report month.

Format numeric 6

Where used: TL900 Daily Order and Quote Transactions

6.103 mtdTotVol

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

Format numeric signed 8

Where used: TD930 Daily Trade Statistics

6.104 numberOfBuy

Description This field contains the number of traded buy orders.

Format numeric 9

Where used: TC910 T7 Daily Match Step Activity

6.105 numberOfSell

Description This field contains the number of traded sell orders.

Format numeric 9

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 110

Where used: TC910 T7 Daily Match Step Activity

6.106 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.107 numbOfTr

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.108 numOfSecPerIsin

Description Monthly number of seconds an ISIN was available for trading in the respective reporting month. Therefore, the number of seconds an ISIN was in the "Trading" phase (excluding pre-, post-trading, market halts, suspensions) is required. Minimum should be zero.

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

6.109 numOfTransactions

Description This field contains the number of relevant order and quote messages (add, mod, delete) for the report month per ISIN for each member. Each message shall be counted as "1", independent of the content. According to the regulation, the calculation only covers market making and proprietary trading i.e. only M and P account transactions are required.

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

6.110 numTradeDays

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

Format numeric 2

Where used: TL100 Order to Trade Ratio

6.111 openBuyOrders

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

6.112 openBuyVolume

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

Format numeric 9

Where used: TC550 Open Order Detail

6.113 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

6.114 openSellVolume

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

Format numeric 9

Where used: TC550 Open Order Detail

6.115 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
TC810 T7 Daily Trade Confirmation

6.116 opnPrc

Description This field contains the opening price on the current day.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 113

6.117 orderVol

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

6.118 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

6.119 orderMktVal

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

6.120 orderNo

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

6.121 ordPrFilCod

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

6.122 ordrQty

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

Format numeric 9

Where used: CB060 Fee Statement
TC540 Daily Order Maintenance
TC550 Open Order Detail

6.123 ordrQty1

Description This field contains the order quantity.

Format numeric 13

Where used: CB068 Transaction Overview

6.124 ordrTyp

Description This field contains the order type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REG	Regular Order
2	STP	Stop Order
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

6.125 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

Where used: TL100 Order to Trade Ratio

6.126 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TL100 Order to Trade Ratio

6.127 otrMonthToDate

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

Format numeric 7, 4

Where used: TL100 Order to Trade Ratio

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 116

6.128 otrViolatedFinal

Description	This field displays final OTR violation during the month.
Format	alphanumeric 1
Where used:	TL100 Order to Trade Ratio

6.129 otrViolatedPreliminary

Description	This field displays preliminary OTR violation during the month.
Format	alphanumeric 1
Where used:	TL100 Order to Trade Ratio

6.130 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

6.131 participant

Description	This field indicates the name of the participant, which is a legal entity.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview

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
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TT135 Risk Event Report

6.132 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
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
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
TT135 Risk Event Report

6.133 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

6.134 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

6.135 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

6.136 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

6.137 prodId

Description This field contains the product ID.

Format alphanumeric 4

Where used: TD930 Daily Trade Statistics
TL900 Daily Order and Quote Transactions

6.138 product

Description This field indicates the product.

Format alphanumeric 8

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
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

6.139 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

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

6.140 quoInd

Description This field contains the quote indicator.

Format alphanumeric 1

Where used: CB062 Designated Sponsor Refund

6.141 quotQty

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

Format numeric 9

Where used: CB068 Transaction Overview

6.142 randHighQty

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

Format numeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 121

6.143 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

6.144 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
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
30	IncReq	INCOMING REQUEST
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
64	OCOtrg	OCO ORDER TRIGGERING
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
77	IBBO	IBBO UPDATE
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE

99	PCaExc	PENDING CANCELLATION EXECUTED
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
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
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
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
165	Ptnt	PRODUCT TEMPORARILY NOT TRADEABLE
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

Where used: TC540 Daily Order Maintenance

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 124

6.145 rebPrc

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

6.146 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

6.147 refFeeAmnt

Description	This field contains the refund fee amount.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund

6.148 reqQty

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

6.149 reqTime

Description This field contains the request time.

Format TimeFormat18

Where used: TC230 Cross and Quote Requests

6.150 reqType

Description This field contains the type of 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

6.151 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
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
TT135 Risk Event Report

6.152 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
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
TT135 Risk Event Report

6.153 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 TT135 Risk Event Report

6.154 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 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
TT135 Risk Event Report

6.155 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
TT135 Risk Event Report

6.156 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
- TT135 Risk Event Report

6.157 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 30

Where used:

- RD110 User Profile Maintenance
- RD130 Trade Enrichment Rule Maintenance

6.158 secuPrvClsPrc

Description This field contains the previous day closing price of the instrument.

Format numeric 10, 5

Where used: TD930 Daily Trade Statistics

6.159 sessionId

Description This field contains the session ID.

Format numeric 8

Where used: CB068 Transaction Overview
TC540 Daily Order Maintenance
TC550 Open Order Detail

6.160 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

6.161 settlAcct

Description This field contains the settlement account.

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 131

Format alphanumeric 35

Where used: RD115 User Profile Status
TC810 T7 Daily Trade Confirmation

6.162 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.163 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.164 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

6.165 settlLocat

Description This field contains the settlement location.

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 132

Format alphanumeric 5

Where used: RD115 User Profile Status
TC810 T7 Daily Trade Confirmation

6.166 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

6.167 sumAcctFeeCrtDayAmnt

Description This field contains the fee sum of the current day per account.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.168 sumAcctFeeCrtMthAmnt

Description This field contains the fee sum of the current month per account.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary
CB060 Fee Statement

6.169 sumAcctFeePrvDayAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.170 sumAcctFeePrvMthAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.171 sumAcctFeeYtdAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.172 sumAcctOrdrQty

Description This field contains the total order quantity and per account.

Format numeric 13

Where used: CB060 Fee Statement

6.173 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

6.174 sumAcctTrnFeeAmnt

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.175 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

6.176 sumCurrFeeCrtDayAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.177 sumCurrFeeCrtMthAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary
CB060 Fee Statement

6.178 sumCurrFeePrvDayAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.179 sumCurrFeePrvMthAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.180 sumCurrFeeYtdAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.181 sumCurrOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

6.182 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

6.183 sumCurrTrnFee

Description This field contains the sum of the accumulated transaction fees.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.184 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.185 sumFeeAmnt

Description This field contains the sum of fees.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.186 sumFeeConnAmnt

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.187 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric signed 14, 2

Where used: CB060 Fee Statement

6.188 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 138

6.189 sumHseOrdrVol

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

6.190 sumInstDsAddCrt

Description	This field contains the sum of the additional credits per instrument and Designated Sponsor.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund

6.191 sumInstDsRefAmnt

Description	This field contains the sum of the refund amounts per instrument and Designated Sponsor.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund

6.192 sumInstIsinFeeCrtMthAmnt

Description	This field contains the sum of the current month's fees per ISIN.
Format	numeric signed 14, 2
Where used:	CB060 Fee Statement

6.193 sumInstMembFeeCrtDayAmnt

Description This field contains the sum of order fees per transaction and per instrument type.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.194 sumInstMembFeeCrtMthAmnt

Description This field contains the sum of current month fees per instrument type.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.195 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 signed 11, 2

Where used: CB050 Fee Overall Summary

6.196 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 signed 11, 2

Where used: CB050 Fee Overall Summary

6.197 sumInstMembFeeYtdAmnt

Description This field contains the current year's total calculated fees at current months's value per instrument type.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.198 sumInstOrdrAddCrt

Description This field contains the sum of the additional credits per instrument and order.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.199 sumInstOrdrQty

Description This field contains the total order quantity and per Instrument.

Format numeric 13

Where used: CB060 Fee Statement

6.200 sumInstOrdrRefAmnt

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 141

6.201 sumInstOrdrTrdFee

Description	This field contains the sum of the trading fee per instrument and order.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund

6.202 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

6.203 sumInstQtAddCrt

Description	This field contains the sum of the additional credits per instrument and quote.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund

6.204 sumInstQtRefAmnt

Description	This field contains the sum of the refund amounts per instrument and quote.
Format	numeric signed 14, 2
Where used:	CB062 Designated Sponsor Refund

6.205 sumInstTranFee

Description This field contains the sum of order fees per transaction and per Instrument.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.206 sumMembExcAddCrt

Description This field contains the sum of the additional credits per exchange member.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.207 sumMembExcRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.208 sumMembFeeAmnt

Description This field contains the sum of the fee amount per member.

Format numeric signed 12, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.209 sumMembFeeCrtDayAmnt

Description This field contains the fee sum of the current day per clearing member.

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.210 sumMembFeeCrtMthAmnt

Description This field contains the fee sum of the current month per Business Unit.

Format numeric signed 14, 2

Where used: CB050 Fee Overall Summary
CB060 Fee Statement

6.211 sumMembFeePrvDayAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

6.212 sumMembFeePrvMthAmnt

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

Format numeric signed 11, 2

Where used: CB050 Fee Overall Summary

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 144

6.213 **sumMembFeeYtdAmnt**

Description	This field contains the year-to-date fee sum per currency.
Format	numeric signed 11, 2
Where used:	CB050 Fee Overall Summary

6.214 **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

6.215 **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

6.216 **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

6.217 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

6.218 sumMembTotBuyOrdr

Description This field contains the total of the order quantity bought per Member .

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

6.219 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

6.220 sumMembTotSellOrdr

Description This field contains the total of the order quantity sold per Member.

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

6.221 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

6.222 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

6.223 sumMktGrpAddCrt

Description This field contains the sum of the additional credits per market group.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.224 sumMktGrpRefAmnt

Description This field contains the sum of the refund amounts per market group.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.225 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

6.226 sumOtrExecOrdrQty

Description This field contains the sum of executed orders.

Format numeric 15

Where used: TL100 Order to Trade Ratio

6.227 sumOtrOrdrQty

Description This field contains the sum of entered, modified and deleted quantity.

Format numeric 15

Where used: TL100 Order to Trade Ratio

6.228 sumPartIdExecOrdrQty

Description This field contains the sum of executed orders per trader.

Format numeric 15

Where used: TL100 Order to Trade Ratio

6.229 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

6.230 sumPartTotBuyOrdr

Description This field contains the total of the order quantity bought per participant .

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

6.231 sumPartTotSellOrdr

Description This field contains the total of the order quantity sold per participant.

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

6.232 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.233 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

6.234 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

6.235 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

6.236 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

6.237 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

6.238 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

6.239 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

6.240 sumUserTxnCnt

Description This field contains the sum of transaction counts per user.

Format numeric 9

Where used: CB068 Transaction Overview

6.241 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

6.242 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

6.243 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

6.244 text

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

Format alphanumeric 12

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 152

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

6.245 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

6.246 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
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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 153

6.247 totBURules

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

6.248 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

6.249 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

6.250 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

6.251 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

6.252 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

6.253 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

6.254 totQty

Description This field contains the total quantity.

Format numeric 9

Where used: CB068 Transaction Overview

6.255 totUserUpdCodAdd

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

Format numeric 5

Where used: RD110 User Profile Maintenance

6.256 totUserUpdCodChg

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

Format numeric 5

Where used: RD110 User Profile Maintenance

6.257 totUserUpdCodDel

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

Format numeric 5

Where used: RD110 User Profile Maintenance

6.258 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

6.259 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

6.260 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

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

6.261 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

6.262 trailStopAbsPrice

Description TBD

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.263 trailStopPricePct

Description TBD.

Format numeric 6, 2

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 158

6.264 tranFee

Description	This field indicates the transaction fee amount.
Format	numeric signed 14, 2
Where used:	CB042 Fee Per Executed Order

6.265 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. This figure is also the starting month of the "avgOf12Months". A report covering July 2016 will have "072016" and would include July 2016 till August 2015.
Format	numeric 6
Where used:	TL900 Daily Order and Quote Transactions

6.266 tranTypCod

Description	This field contains the transaction type code.
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

6.267 trDay

Description	This field contains Trading Day (one row per day) of the current month).
Format	DateFormat
Where used:	CB042 Fee Per Executed Order

6.268 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.269 trdQty

Description This field contains the traded quantity.

Format numeric 9

Where used: CB062 Designated Sponsor Refund

6.270 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

Valid ValuesDecodesDescriptions

2

STP

Stop Order

4

OCO

One Cancels Other

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.271 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.272 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview

6.273 txnTypNam

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

6.274 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

6.275 updDat

Description This field contains the date of last update

Format DateFormat

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

6.276 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

6.277 updTim

Description This field contains time of the last change performed.

Format TimeFormat

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

6.278 user

Description This field indicates the user.

Format alphanumeric 6

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 162

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
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TL100 Order to Trade Ratio

6.279 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

Where used: RD110 User Profile Maintenance
RD115 User Profile Status

6.280 userOrdrNum

Description This field contains the free-format order reference text for member internal usage.

Format alphanumeric 12

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.281 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

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 163

Where used: RD115 User Profile Status

6.282 **usrOrdNum**

Description This field contains the user order number, which the member assigned to the order.

Format alphanumeric 12

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

6.283 **validityFlg**

Description This field indicates the business status of a trade enrichment rule

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

6.284 **versionNo**

Description This field contains version number for order modification.

Format numeric 9

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

6.285 **volumeFactor**

Description This field displays the OTR parameter set per OTR instrument group.

Xetra® T7 Release 5.0	
XML Report Reference Manual	Version 1.1.0
Preliminary Version	21.12.2016
XML Report Tag Descriptions	Page 164

Format numeric 12

Where used: TL100 Order to Trade Ratio

6.286 wknNo

Description This field contains the WKN number

Format alphanumeric 9

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

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®	Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary