X-pand into the Future

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Authorized by: Thomas Book

High priority

Change in Pricing Scheme for Floor Trading

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Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- IT/System Administration

Attachments:

CCP Fee Calculation and Member Reporting

FWB Floor Pricing XML Report Reference Manual

FWB Floor Pricing CSV Data Report Reference Manual

Summary:

In the course of implementing the EU Markets in Financial Instruments Directive (MiFID), Deutsche Börse AG has decided to apply a basic change to the pricing scheme for floor trading and to introduce a simple and very transparent fee model. The new fee model aims at enabling members to carry out ex-ante price calculations for exchange transactions executed via the XONTRO platform. It is based on volume-weighted orders and replaces contract notes ("Schlussnoten") as calculation basis for exchange fees. Through this measure, the price calculation logic for the cash market (electronic trading on Xetra®, floor trading and settlement via the Central Counterparty (CCP)) is harmonized, thus facilitating implementation and mapping in members' internal systems.

Please be reminded that inter-bank trades at the Frankfurt market place, inter-bank trades in inter-exchange securities clearing ("PÜEV") and brokers' trades in inter-exchange securities clearing ("PÜEV") settled via the XONTRO platform will continue to be charged per contract note.

Change in Pricing Scheme for Floor Trading

In the course of implementing the EU Markets in Financial Instruments Directive (MiFID), Deutsche Börse AG has decided to apply a basic change to the pricing scheme for floor trading and to introduce a simple and very transparent fee model. The new fee model aims at enabling members to carry out ex-ante price calculations for exchange transactions executed via the XONTRO platform. It is based on volume-weighted orders and replaces contract notes ("Schlussnoten") as calculation basis for exchange fees. Through this measure, the price calculation logic for the cash market (electronic trading on Xetra®, floor trading and settlement via the Central Counterparty (CCP)) is harmonized, thus facilitating implementation and mapping in members' internal systems.

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Model description

Floor-Range-Cap Model

Volume-weighted (range) fees for transactions are calculated on the basis of the value of the executed order. If the value of all same-day executions of a particular order is below a defined floor, a minimum fee will be invoiced. If the value of all same-day executions of a particular order is above a defined cap, a maximum fee will be invoiced. Hence same-day partial executions of a given order are not invoiced separately. In general, fees are due at the moment of order execution. This is also valid for orders which a broker accepts and enters as own open transaction ("Aufgabe").

If an order is reversed, also the corresponding trading fees are reversed. As reversals are possible on the same day as well as on the next day, trading fees are corrected on T+1, where appropriate. For same-day reversals, fees are corrected on the same day.

In order to enable utilization of the order as calculation basis, new links or references will be set up in various systems. On system level, orders entered by financial institutions, brokers' trade entries and compulsory closures of brokers' open transactions are distinguished. Upon entry of orders for financial institutions via the system interface for banks ("SAKI"), via the system interface for brokers or the XONTRO Order entry screen, XONTRO generates the so-called DWZ order number. In future, a reference number will also be generated for brokers' trade entries and forwarded to the downstream processing routines. Compulsory closures of brokers' open transactions will also be assigned a unique reference. Referencing, as described above, not only allows aggregation of partial executions but also enables the Central Counterparty (CCP) to use the order as calculation basis for processing and pricing of transactions concluded on the trading floor.

Fixed Fees

The concept also includes a fixed fee which can be used as an alternative to the floor-range-cap model.

Sales Tax

Fees are subject to sales tax.

Commission

The commission is not part of the trading fees, as it represents remuneration of the broker for acting as intermediary. The commission therefore remains unchanged.

Contract Note

The contract note ("Schlussnote") will still be provided as trade confirmation. As there is no 1:1 relation between order and contract note, the contract note does not contain any information about trading fees.

Upon request, the reference number for brokers' trade entries and the reference number for closures of brokers' open transactions can be displayed in the contract note data carrier MT512/MT599, in addition to the DWZ order numbers.

Since this information is not provided as per default, it has to be applied for separately with BrainTrade GmbH. Details will be included in the corresponding data carrier information of BrainTrade GmbH. A new version will be published shortly.

Lists

For retracing and documentation purposes, trading members will be provided with fee lists on a daily and monthly basis, generated from SAP. XONTRO members who are also Xetra members will receive the lists automatically via the Xetra infrastructure in XML format. As with the Xetra Transaction Limit Report TL001, the lists will be stored on the server. To members who are connected to XONTRO only or wish to receive the lists via XONTRO for other reasons, the lists will be provided via file transfer in TXT or CSV format. In this case, the lists have to be ordered with BrainTrade GmbH by using the appropriate form. Transmission has to be set up bilaterally with BrainTrade GmbH.

Format descriptions are attached to this circular.

CCP settlement and fees

Due to enhanced referencing, Eurex Clearing AG will also adjust fees for exchange orders executed via XONTRO. Since in CCP, floor orders will be processed as Xetra orders on system level, order-based fees, currently valid for Xetra executions only, will also be applied to these orders.

Schedule

In view of the effort required for the Exchange and the member firms for technical adjustments to the systems involved, the new fee calculation and interfaces will be tested in parallel with the Xetra Release simulation. Scheduled starting date is September 17, 2007. We will provide you with a detailed simulation schedule in due course.

Since considerable effort is associated with providing aforementioned lists in TXT or CSV format, we kindly ask member firms who require these lists to inform their contacts at BrainTrade GmbH by the end of July.

Member firms who wish to receive the new reference number with the contract note data carrier are also requested to contact BrainTrade GmbH.

As regards price level, the relevant committees of Deutsche Börse AG will shortly make a decision which will be communicated promptly to the market participants. Through the price structure, Deutsche Börse AG will create an additional incentive especially for retail investors in order to further promote and strengthen the high attractiveness of the Frankfurt Floor as order execution place.

Through this measure, Deutsche Börse AG creates overall transparency also in the area of price structure, thereby complementing its Best Execution offer beyond the requirements defined by MiFID.

For any questions you may have regarding the fee model or the implementation process, please contact Deutsche Börse AG, Customer Information & Billing, tel. +49-69-2 11-1 26 84, or Ms. Christine Nachbar at BrainTrade GmbH, tel. +49-69 58 99 78-102.

Frankfurt, August 1, 2007

1 Introduction

This document describes the changes in CCP clearing fee calculation and reporting. With the introduction of the new CCP fees the price basis for Xontro on-exchange transactions in the CCP will change from a flat fee per CCP transaction to the model already in use for Xetra, i.e. flat fee per order plus a variable component.

This document describes the changes in calculation and reporting of the new clearing fees. The fee levels will follow the pricing model for Xetra on-exchange transactions.

The CCP provides the clearing members with daily fee reports, which contain the fee events and the corresponding fees. At the beginning of the next month Eurex Clearing sends out a bill to the clearing members with monthly aggregated fee information.

The following reports and bills are affected by the changes:

- Daily Clearing Fees report (CB300)
  Fees for clearing of transactions are shown on this report
- Monthly Bill
  Monthly aggregated clearing and settlement fees, all CCP services, and the connection fees are shown on the monthly bill.

The reports are disseminated via the CCP network, while the bill is sent directly via mail.

2 Calculation of clearing fees

The existing basis for the calculation of the clearing fee (flat fee per CCP transaction) will be changed to the same model as already used for Xetra on-exchange transactions, a flat fee per executed order plus a variable fee with a fee cap per order. The calculation is done per business day, settlement account, and account type.

3 Description of Daily Fee Reports

For the fee processing the following formatted and raw data reports are changed insofar as Xontro on-exchange transactions will be reported with a flat fee per executed order plus a variable fee with a fee cap per order:

- RPTCB300 – Daily Clearing Fees (changed)
- RAWCB300 – Daily Clearing Fees (changed)

Purpose: These reports show the clearing fees for all CCP trades. The trades are considered for the clearing fee calculation on the day before the transactions are due for the first time for settlement. The assigned clearing fee is shown per order.

Notes on creation: These reports are available for clearing members; they are created in the end of day processing.

Formatted Report Layout:

```
01|EUREX                                   DAILY CLEARING FEES                                    PAGE:       7
02|RPTCB300                                                                                  AS OF DATE: 09-10-02
03|                                                                                           RUN DATE: 09-10-02
04|CURRENCY: EUR   (1)
05|CLEARING MEMBER: ABCFR  (2)          SETTLEMENT LOCATION: CBF   (3)          SETTLEMENT ACCT: 123456789012    (4)
06|ISIN:            DE0007100001 (5)          INSTRUMENT TYPE: EQUITY   (6)     DOMESTIC INDICATOR: DOMESTIC   (7)
07|
08|ACCT TRAD  TRAD TRD  TRADE     TRADE                  NUMBER       SETTLEMENT       FEE              FEE              FEE
09|TYPE MEMBR LOC  TYP  DATE      NUMBER    ORDER NUMBER OF TRADES    AMOUNT           FLOOR/FIXED      VARIABLE         TOTAL
10|---- ----- ---- --- -------- --------- ---------------- -------- ---------------- ---------------- ---------------- ----------------
  | (8)  (9)   (10) (11) (12)      (13)       (14)            (15)         (16)            (17)             (18)             (19)
11|  PP MBRFR XEIR  X  08-10-02           1234563664666466        3      350,000.000        0.5000           5.2500           5.7500
12|  PP MBRFR XFRA  X  08-10-02           1232647263722222        5    1,800,000.000        0.5000           5.7000           6.2000   <--
13|  PP MBRFR XEIR  O  08-10-02  7001012  1234567891234567        1                         0.5000                            0.5000
14|                                                          --------                  ---------------- ---------------- ----------------
15|TOTAL:            (20)                                          9                         1.5000          10.9500          12.4500
16|
```

4 Description of the Monthly Bill

The invoice for the CM provides the final amount and details regarding the clearing and settlement fee, the service fees, and the communication fees. This information is also provided for each individual NCM.

Both the clearing and the settlement component are charged by Eurex Clearing AG.

The processing mentioned above is not effected by the introduction of the modified fee model for Xontro on-exchange trades.

The Xontro on-exchange related clearing fee will be provided according to the model already in use for Xetra on-exchange.

DEUTSCHE BÖRSE

FWB Floor Pricing

XML Report Reference Manual

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1 Introduction

This manual contains the XML report descriptions for the FWB Floor Pricing Reports.

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

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

2 XML Reports Concepts used by FWB Pricing Reports

In this chapter the main concepts of the XML Reports used for FWB pricing reports 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:

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

2.1.2 Structure Members

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

Fields are defined by their data type and share the name of their data type. 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

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 FWB Floor Fee 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)

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.

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
(none)	Substructure occurs exactly one time
m	Substructure occurs exactly *m* times
m ... n	Substructure occurs minimal m, maximal n times
m ... variable	Substructure occurs *m* to any number times

Table 1: Structure Cardinality Descriptions

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 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 2: Field Usage Codes

4 XML Report Descriptions

4.1 Transaction Fees

4.1.1 RP001 Daily Fees per Order

Description:	This report lists the fees per contract note (where applicable), executed order, manual trade entry[1] and "Aufgabenzwangsschliessung" per contract note/order/trade entry/Zwangsschliessungs number and summed by instrument, fee type, account type, member CBF No and member Id during batch. In addition, this report lists all fee cancellations resulting from trades cancelled on the following day. Fee cancellations resulting from trades cancelled on the same day are not listed in this report. For fee types that are based on contract notes all cancellations are reported. This report is sorted by member CBF No, account type, fee type, instrument and contract note/order/trade entry/Zwangsschliessungs number. For each instrument, fee type, account type and member CBF No. the totals are shown for actual payable fees.
Frequency:	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
rp001		
rptHdr		
exchNam	m	
envText	o	
rptCod	m	
rptNam	m	
rptFlexKey	o	
mbrId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	m	
rptPrntRunDat	m	
rp001Grp, repeated 0 ... variable times:		
rp001KeyGrp		
dwzNo	m	Exchange Member

[1] Manual Trade Entry: Trade which was entered into XONTRO by a broker, resulting in one or several contract notes without order reference.

membLglNam		m	
membRole		m	Role
rp001Grp1, repeated 1 ... variable times:			
rp001KeyGrp1			
currTypCod		m	Currency Fee Per Order
rp001Grp2, repeated 1 ... variable times:			
rp001KeyGrp2			
acctTypCodGrp		m	AcctTyp
rp001Grp3, repeated 1 ... variable times:			
rp001KeyGrp3			
feesTypCod		m	FeeTyp
feeTypNam		m	FeeTypNam
rp001Grp4, repeated 1 ... variable times:			
rp001KeyGrp4			
mnemIsin			
instMnem		o	Instrument
isinCod		m	
rp001Rec, repeated 1 ... variable times:			
tranInd		m	I
XtroTranNo		m	Transaction No
userOrdrNo		o	BI Order Num
tranFee		m	Fee
sumInstTranFee		m	Total Per Instrument:
sumFeeTypCodTranFee		m	Total Per Fee Type:
sumAcctTranFee		m	Total Per Account:
sumDwzNoTranFee		m	Total Per Member CBF No:
sumMbrIdTranFee			Total Per Member Id:

Text Report Structure

```
**********************************************************************
*                                                                    *
*                                FRA                                 *
*                                                                    *
*               C O N F I D E N T I A L                              *
*                                                                    *
*               D E V E L O P M E N T   O N L Y                      *
*               RP001 DAILY FEES PER ORDER                           *
*                                                                    *
*               ABC BANK AG                                          *
*                                                                    *
*               AS OF DATE:    01-01-80                              *
*               AS OF TIME:    15:56:00                              *
*               RUN DATE  :    01-01-80                              *
*                                                                    *
*                                                                    *
*                                                                    *
*                     BEGINNING OF REPORT                            *
*                                                                    *
**********************************************************************
```

Exchange Member	Role	Currency	Fee Per Order
7777 - ABC BANK AG	BANK	EUR	

AcctTyp	FeeTyp	FeeTypNam	Instrument		I	Transaction No	BI Order Num	Fee
A1	100	Equities	DCX	DE0007100000	C	DWZ0703270000002	ORDERNUMMER2	0.50-
					O	DWZ0703280000001	ORDERNUMMER1	1.00
					M	MAN0703280000001		12.50
					Z	ZWA0703280000001		3.50
Total Per Instrument:								16,50
Total Per Fee Type								16.50

AcctTyp	FeeTyp	FeeTypNam	Instrument		I	Transaction No	BI Order Num	Fee
A1	200	Bonds	BB28	DE0001135283	O	DWZ0703280000003	ORDERNUMMER3	2,50
					O	DWZ0703280000058	ORDERNUMMER6	1,25
					O	DWZ0703280000067	ORDERNUMMER7	1,70
					O	DWZ0703280000999	ORDERNUMMER8	2,25
					O	DWZ0703280001234	ORDERNUMMER9	3,75
					O	DWZ0703280001235	ORDERNUMMER17	4,23
Total Per Instrument:								15,68
Total Per Fee Type:								15.68
Total Per Account:								32.18
Total Per Member CBF No:								32.18
Total Per Member Id:								32.18

END OF REPORT

4.1.2 RP002 Monthly Fee Statement

Description:	This report is produced at the end of the month and gives detailed data on the current month's fees. This report is sorted by member CBF No, account type, fee type and instrument. The generated fees are shown by instrument, fee type, account type and member CBF No per member Id.
Frequency:	Monthly.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
rp002		
rptHdr		
exchNam	m	
envText	o	
rptCod	m	
rptNam	m	
rptFlexKey	o	
mbrId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	m	
rptPrntRunDat	m	
rp002Grp, repeated 0 … variable times:		
rp002KeyGrp		
dwzNo	m	Exchange Member
membLglNam	m	
membRole	m	Role
rp002Grp1, repeated 1 … variable times:		
rp002KeyGrp1		
currTypCod	m	Currency
rp002Grp2, repeated 1 … variable times:		
rp002KeyGrp2		
acctTypCodGrp	m	AcctTyp
rp002Grp3, repeated 1 … variable times:		
rp002KeyGrp3		
feesTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam

rp002Rec, repeated 1 … variable times:			
mnemIsin			
	instMnem	o	Instrument
	isinCod	m	
	sumIsinFeeCrtMthBal	m	FeeCrtMthBal
	sumFeeTypCodFeeCrtMthBal	m	Total Per Fee Type:
	sumAcctFeeCrtMthBal	m	Total Per Account Type:
	sumDwzNoFeeCrtMthBal	m	Total Per Member CBF No:
	sumMbrIdFeeCrtMthBal		Total Per Member Id:

Text Report Structure

```
**************************************************************************
*                                                                        *
*                                 FRA                                    *
*                                                                        *
*                C O N F I D E N T I A L                                 *
*                                                                        *
*                D E V E L O P M E N T   O N L Y                         *
*                RP002 MONTHLY FEE STATEMENT                             *
*                                                                        *
*                ABC BANK AG                                             *
*                                                                        *
*                AS OF DATE:    01-01-80                                 *
*                AS OF TIME:    15:56:00                                 *
*                RUN DATE  :    01-01-80                                 *
*                                                                        *
*                       BEGINNING OF REPORT                              *
*                                                                        *
**************************************************************************
```

```
               Exchange Member                Role Currency
---------------------------------------------- ---- --------
7777 – ABC BANK AG                            BANK   EUR

AcctTyp FeeTyp    FeeTypNam        Instrument      FeeCrtMthBal
------- ------ --------------- ------------------ --------------
  A1       100 Equities        DCX   DE0007100000          3.00
                               SIE   DE0007236101         27.00
                               ALV   DE0008404005        156.00
                                                   --------------
Total Per FeeType:                                        186.00

AcctTyp FeeTyp    FeeTypNam        Instrument      FeeCrtMthBal
------- ------ --------------- ------------------ --------------
  A1       200 Bonds           BB28  DE0001135283         17.00
                               BB29  DE0001135291        137.35
                               BB30  DE0001135309         77.50
                                                   --------------
Total Per FeeType:                                        231.85
                                                   --------------
Total Per Account Type:                                   417.85
                                                   --------------
Total Per Member CBF No:                                  417.85
                                                   --------------
Total Per Member Id:                                      417.85

                                              ***END OF REPORT***
```

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.

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

Table 3: Tag Format

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

Decodes: The decoded literals belonging to the valid values constants as used in the generic text reports.

Descriptions: A short description of the value's functional meaning.

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

6 XML Report Tag Descriptions

6.1 acctTypCodGrp

Description: This field contains the Account Type Group.

Format: alphanumeric 2

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.2 currTypCod

Description: This field contains the Currency Type Code.

Format: alphanumeric 3

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.3 dwzNo

Description: This field contains the Member Identifier (CBF-number).

Format: numeric 4

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.4 envText

Description: This field contains the Technical Environment Text.

Format: alphanumeric 1

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.5 exchNam

Description: This field contains the Exchange Name.

Format: alphanumeric 6

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.6 feesTypCod

Description: This field contains the Fee Type Code.

Format: alphanumeric 3

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.7 feeTypNam

Description: This field contains the Fee Type Name.

Format: alphanumeric 15

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.8 instMnem

Description: This field contains the Instrument Mnemonic.

Format: alphanumeric 5

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.9 isinCod

Description: This field contains the ISIN Code.

Format: alphanumeric 12

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.10 mbrId

Description: This field contains the Member Id Code.

Format: alphanumeric 5

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.11 membLglNam

Description: This field contains the Member Legal Name.

Format: alphanumeric 40

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.12 membRole

Description: This field contains the Member Role.

Format: alphanumeric 4

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.13 rptCod

Description: This field contains the Report Code.

Format: alphanumeric 5

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.14 rptFlexKey

Description: This field contains the Report Flexible Key.

Format: alphanumeric 14

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.15 rptNam

Description: This field contains the Report Name.

Format: alphanumeric 53

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.16 rptPrntEffDat

Description: This field contains the Effective Date of the XML and Generic Text Report.

Format: Date Format

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.17 rptPrntEffTim

Description: This field contains the Effective Time of the Printed Report.

Format: Time Format

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.18 rptPrntRunDat

Description: This field contains the Report Print Run Date.

Format: Date Format

Where used: RP001 Fee Per Executed Order
RP002 Fee Statement

6.19 sumAcctFeeCrtMthBal

Description: This field contains the Sum of Current Month's Fees per Account Type.

Format: numeric signed 15,2

Where used: RP002 Fee Per Executed Order

6.20 sumAcctTranFee

Description: This field contains the Sum of Order Fees per Account Type.

Format: numeric signed 15,2

Where used: RP001 Fee Per Executed Order

6.21 sumDwzNoFeeCrtMthBal

Description: This field contains the Sum of Current Month's Fees per Member.

Format: numeric signed 15,2

Where used: RP002 Fee Per Executed Order

6.22 sumDwzNoTranFee

Description: This field contains the Sum of Daily Fees per Member CBF number.

Format: numeric signed 15,2

Where used: RP001 Fee Per Executed Order

6.23 sumFeeTypCodFeeCrtMthBal

Description: This field contains the Sum of Current Month's Fees per Fee Type Code.

Format: numeric signed 15,2

Where used: RP002 Fee Per Executed Order

6.24 sumFeeTypCodTranFee

Description: This field contains the Sum of Order Fees per Fee Type Cod.

Format: numeric signed 15,2

Where used: RP001 Fee Per Executed Order

6.25 sumInstTranFee

Description: This field contains the Sum of Order Fees per Instrument.

Format: numeric signed 15,2

Where used: RP001 Fee Per Executed Order

6.26 sumIsinFeeCrtMthBal

Description: This field contains the Sum of Current Month's Fees per ISIN.

Format: numeric signed 15,2

Where used: RP002 Fee Per Executed Order

6.27 sumMbrIdFeeCrtMthBal

Description: This field contains the Sum of Current Month's Fees per Member Id.

Format: numeric signed 15,2

Where used: RP002 Fee Per Executed Order

6.28 sumMbrIdTranFee

Description: This field contains the Sum of Order Fees per Member Id.

Format: numeric signed 15,2

Where used: RP001 Fee Per Executed Order

6.29 tranFee

Description: This field contains the transaction fee.

Format: numeric signed 15,2

Where used: RP001 Fee Per Executed Order

6.30 tranInd

Description: This field contains the Transaction Indicator.

Format: alphanumeric 2

Where used: RP001 Fee Per Executed Order

6.31 userOrdrNo

Description: This field contains the Member Internal Order Number.

Format: alphanumeric 16

Where used: RP001 Fee Per Executed Order

6.32 XtroTranNo

Description: This field contains the Xontro transaction number for contract notes, the XONTRO order number, the manual trade entry number or the “Aufgabenzwangsschließungs”number.

Format: alphanumeric 16

Where used: RP001 Fee Per Executed Order

DEUTSCHE BÖRSE

FWB Floor Pricing

CSV Data Report Reference Manual

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1 Introduction

This manual contains the csv data report descriptions for the FWB Floor Pricing Reports.

It is intended for the staff of members dealing with reports. The purpose of the CSV Data Report Reference Manual is

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

2 CSV Data Report Descriptions

2.1 Introduction to CSV Data Reports

The information contained in the csv data reports correlates to the information given by the standard layout reports. Calculated summary fields are not included in the csv data reports.

The csv report uses the following rules:

- Text is in ASCII or in EBCDIC format
- Records are fixed length
- Each record is located on a separate line, delimited by a line break
- There is no header line
- The field separator is ';'
- The comma separator is '.'
- Numbers can be signed

2.2 CSV Data Report Common fields

Records in csv reports can be of two types: Data records or End of Report records. All Data records start with the three characters "CSV", followed by a set of common fields, followed in turn by a set of report specific fields.

End of Report records start with the three characters "END" followed by the common fields.

Common Fields			
No.	Field Content	Data Type	Field Length
1	Exchange Name	Text	6
2	Environment Number	Text	1
3	Report Id Code	Text	5
4	Exchange Member CBF No.	Number	4
5	Report Effective Date	Date	8 (YYYYMMDD)
6	Report Effective Time	Time	8 (HHMMSSCC)
7	Report Run Date	Date	8 (YYYYMMDD)

2.3 RP001 Daily Fees per Order - CSV

Description: This report lists the fees per contract note (where applicable), executed order, manual trade entry[1] and "Aufgabenzwangsschliessung" per contract note/order/trade entry/Zwangsschliessungs number. In addition, this report lists all fee cancellations resulting from trades cancelled on the following day. Fee cancellations resulting from trades cancelled on the same day are not listed in this report. For fee types that are based on contract notes all cancellations are reported.

This report is sorted by member CBF No, account type, fee type, instrument and contract note/order/trade entry/Zwangsschliessungs number.

Frequency: Daily.

Availability This report is available for all members.

No.	Field Content	M/O	Data Type	Field Description
1	Exchange Name	M	Text	Field length: 6 (always FRA)
2	Environment Number	O	Text	Field length: 1
3	Report Id Code	M	Text	Field length: 5
4	Exchange Member CBF No.	M	Number	Field length: 4
5	Report Effective Date	M	Date	Field length: 8 (YYYYMMDD)
6	Report Effective Time	M	Time	Field length: 8 (HHMMSSCC)
7	Report Run Date	M	Date	Field length: 8 (YYYYMMDD)
8	Member Role	M	Text	Field length: 4
9	Currency Type	M	Text	Field length: 3 (always EUR)
10	Account Type	M	Text	Field length: 2
11	Fee Type	M	Number	Field length: 3
12	Fee Type Name	M	Text	Field length: 15 (Equities, Bonds, etc.)
13	ISIN Code	M	Text	Field length: 12
14	Transaction Identifier	M	Text	Field length: 2
15	Transaction Number	M	Text	Field length: 16

[1] Manual Trade Entry: Trade which was entered into XONTRO by a broker, resulting in one or several contract notes without order reference.

16	Bank Internal Order Number	O	Text	Field length: 16
17	Transaction Fee	M	Number	Field length: 17, signed, 13 before the comma, 2 behind the comma

Example:

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;100; EQUITIES;DE0007100000;C ;DWZ0703270000002; ORDERNUMMER2;-0000000000000.50

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;100; EQUITIES;DE0007100000;O ;DWZ0703280000001; ORDERNUMMER3;+0000000000001.00

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;100; EQUITIES;DE0007100000;M ;MAN0703280000001; ;+0000000000012.50

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;100; EQUITIES;DE0007100000;Z ;ZWA0703280000001; ;+0000000000003.50

END; FRA; ;RP001;7777;20070420;20454747;20070420

2.4 RP002 Monthly Fee Statement – CSV

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

This report is sorted by account type, fee type and instrument.

Frequency: Monthly.

Availability This report is available for all members.

No.	Field Content	M/O	Data Type	Field Length
1	Exchange Name	M	Text	Field length: 6 (always FRA)
2	Environment Number	O	Text	Field length: 1
3	Report Id Code	M	Text	Field length: 5
4	Exchange Member CBF No.	M	Number	Field length: 4
5	Report Effective Date	M	Date	Field length: 8 (YYYYMMDD)
6	Report Effective Time	M	Time	Field length: 8 (HHMMSSCC)
7	Report Run Date	M	Date	Field length: 8 (YYYYMMDD)
8	Member Role	M	Text	Field length: 4
9	Currency Type	M	Text	Field length: 3 (always EUR)
10	Account Type	M	Text	Field length: 2
11	Fee Type	M	Number	Field length: 4
12	Fee Type Name	M	Text	Field length: 15 (Equities, Bonds, etc.)
13	ISIN Code	M	Text	Field length: 12
14	Current Month's Fees	M	Number	Field length: 17, signed, 13 before the comma, 2 behind the comma

Example:

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;100; EQUITIES;DE0007100000;+0000000000003.00

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;100; EQUITIES;DE0007236101;+0000000000027.00

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;100; EQUITIES;DE0008404005;+0000000000156.00

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;200; BONDS;DE0001135283;+0000000000017.00

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;200; BONDS;DE0001135291;+0000000000137.35

CSV; FRA; ;RP001;7777;20070420;20454747;20070420;BANK;EUR;A1;200; BONDS;DE0001135309;+0000000000077.50

END; FRA; ;RP002;7777;20070420;20454747;20070420

3 Text Report Descriptions

3.1 General Report Layout

Each Report has the following structure:

- Report Page Header
- Report Body
- End of Report

3.2 Page Header

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|1
02|
03|
04| <Member CBF No.> <Member Name>                                                                                    PAGE:        1
05| <Exchange Name>                                                                                               AS OF DATE: 20-04-07
06| <Report Id Code> <Environment Text>                                                                           AS OF TIME: 20:45:47
07|                                                                                                                 RUN DATE: 20-04-07
08|
```

3.3 Report Footer

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
64|                                                  ***END OF REPORT***
65|
```

3.4 RP001 Daily Fees per Order - Text

Description: This report lists the fees per contract note (where applicable), executed order, manual trade entry and "Aufgabenzwangsschliessung" per contract note/order/trade entry/Zwangsschliessungs number. In addition, this report lists all fee cancellations resulting from trades cancelled on the following day. Fee cancellations resulting from trades cancelled on the same day are not listed in this report. For fee types that are based on contract notes all cancellations are reported.

This report is sorted by member CBF No, account type, fee type, instrument and contract note/order/trade entry/Zwangsschliessungs number.

Frequency: Daily.

Availability This report is available for all members.

Fields:

No.	Field Name	Description
1	Exchange Member	Identification of the exchange member consisting of: • Member CBF No. • Member Name
2	Role	Member role
3	Currency Fee Per Order	Currency in which the fees are calculated (always EUR)
4	AcctTyp	Account Type
5	FeeTyp	Fee Type Code
6	FeeTypNam	Fee Type Name (Equities, Bonds, etc.)
7	Instrument	The instrument identification consisting of: • Instrument short name • ISIN code
8	I	Transaction Identifier
9	Order/Entry Num	Order, manual trade entry, Zwangsschliessungs number
10	BI Order Num	Bank internal order number
11	Fee	Daily aggregated fee per transaction
12	Sum of Fees	Sum of current day's fees • per instrument • per fee type • per account type • per member CBF No.

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|1
02|
03|
04| 7777 ABC Bank AG                                                                                                    PAGE:        1
05| FRA                                                                                                          AS OF DATE: 20-04-07
06| RP001                                                                                                        AS OF TIME: 20:45:47
07|                                                                                                               RUN DATE: 20-04-07
08|
09|                 Exchange Member      (1)              Role (2)   Currency Fee Per Order (3)
10| ----------------------------------------------       ----       ----------------------
11| 7777 - ABC BANK AG                                   BANK              EUR
12|  (4)     (5)         (6)              (7)       (8)       (9)              (10)           (11)
13| AcctTyp FeeTyp    FeeTypNam        Instrument     I   Transaction No    BI Order Num          Fee
14| ------- ------ --------------- ------------------ -- ---------------- ----------------.---------------
15|   A1       100 Equities        DCX   DE0007100000 S  DWZ0703270000002     ORDERNUMMER2           0.50-
16|                                                   O  DWZ0703280000001     ORDERNUMMER1           1.00
17|                                                   M  MAN0703280000001                           12.50
18|                                                   Z  ZWA0703280000001                            3.50
19|                                                                                              ---------------
20| Total Per Instrument:                                                                              16,50
21|                                                                                              ---------------
22| Total Per Fee Type                                                                                 16.50
23|
24| AcctTyp FeeTyp    FeeTypNam        Instrument     I   Transaction No    BI Order Num          Fee
25| ------- ------ --------------- ------------------ -- ---------------- ----------------.---------------
26|   A1       200 Bonds           BB28  DE0001135283 O  DWZ0703280000003     ORDERNUMMER3           2,50
27|                                                   O  DWZ0703280000058     ORDERNUMMER6           1,25
28|                                                   O  DWZ0703280000067     ORDERNUMMER7           1,70
29|                                                   O  DWZ0703280000999     ORDERNUMMER8           2,25
30|                                                   O  DWZ0703280001234     ORDERNUMMER9           3,75
31|                                                   O  DWZ0703280001235    ORDERNUMMER17           4,23
32|                                                                                              ---------------
33| Total Per Instrument:                                                                              15,68
34|                                                                                              ---------------
35| Total Per Fee Type:                                                                                15.68
36|                                                                                              ---------------
37| Total Per Account Type:                                                                            32.18
38|                                                                                              ---------------
39| Total Per Member CBF No:                                                                           32.18
40|          (12)
41|                                                ***END OF REPORT***
```

3.5 RP002 Monthly Fee Statement - Text

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

The generated fees are shown by instrument, fee type and account type per member CBF No.

Frequency: Monthly.

Availability This report is available for all members.

Fields:

No.	Field Name	Description
1	Exchange Member	Identification of the exchange member consisting of: • Member CBF No. • Member name
2	Role	Member role
3	Currency	Currency in which the fees are calculated (always EUR)
4	AcctTyp	Account Type
5	FeeTyp	Fee Type Code
6	FeeTypNam	Fee Type Name (Equities, Bonds, etc.)
7	Instrument	The instrument identification consisting of: • Instrument short name • ISIN code
8	FeeCrtMthBal	Monthly aggregated fee balance
9	Sum of Fees	Sum of current month's fees • per fee type • per account type • per member CBF No.

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|1
02|
03|
04| 7777 ABC Bank AG                                                                                                    PAGE:        1
05| FRA                                                                                                          AS OF DATE: 20-04-07
06| RP002                                                                                                        AS OF TIME: 20:45:47
07|                                                                                                               RUN DATE: 20-04-07
08|
09|                Exchange Member    (1)               Role  (2)  Currency (3)
10| ------------------------------------------------      ----       --------
11| 7777 – ABC BANK AG                                    BANK         EUR
12|  (4)      (5)       (6)              (7)              (8)
13| AcctTyp FeeTyp    FeeTypNam        Instrument      FeeCrtMthBal
14| ------- ------ --------------- ------------------ --------------
15|   A1       100 Equities        DCX   DE0007100000          3.00
16|                                SIE   DE0007236101         27.00
17|                                ALV   DE0008404005        156.00
18|                                                     --------------
19| Total Per FeeType:                                         186.00
20|
21| AcctTyp FeeTyp    FeeTypNam        Instrument      FeeCrtMthBal
22| ------- ------ --------------- ------------------ --------------
23|   A1       200 Bonds           BB28  DE0001135283         17.00
24|                                BB29  DE0001135291        137.35
25|                                BB30  DE0001135309         77.50
26|                                                     --------------
27| Total Per Fee Type:                                        231.85
28|                                                     --------------
29| Total Per Account Type:                                    417.85
29|                                                     --------------
30| Total Per Member CBF No:                                   417.85
31|          (9)
32|                                                  ***END OF REPORT***
```