X-pand into the Future

eurex circular 188/07

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Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Lenz

High priority

CCP: Amendment of Transaction Fees for Floor Trading - Important Information for Simulation Start

Related Eurex Circulars: 155/07, 187/07

Contact: Functional Helpdesk CCP, tel. +49-69-211-1 19 40

Content may be most important for:

- Middle + Backoffice
- IT/System Administration

Attachments:

1. FWB Floor Pricing Member Simulation Guide
2. CCP Simulation Calendar September 17 - October 19, 2007
3. CCP Fee Calculation and Member Reporting
4. FWB Floor Pricing XML Report Reference Manual (updated)
5. FWB Floor Pricing CSV Data Report Reference Manual (updated)

Summary:

Simulation of amended transaction fees for floor trading will take place between **September 17, 2007 and October 19, 2007**.

This circular provides abovementioned documents and describes the updates which were made to documents 4. and 5.

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CCP: Amendment of Transaction Fees for Floor Trading - Important Information for Simulation Start

We would like to inform you about the upcoming FWB floor pricing simulation start on **September 17, 2007**. In this context we provide the **Member Simulation Guide** and the **CCP Simulation Calendar** for the period of September 17, 2007 until October 19, 2007.

The Member Simulation Guide describes the simulation concept for the amended transaction fees for floor trading. In order to enable a successful simulation, it defines key data and planning basics for the preparation and transaction of members´ activities (e.g. calendars, daily schedules, available instruments and general guidelines).

With Eurex circular 155/07, we published the following documents:

- CCP Fee Calculation and Member Reporting
- FWB Floor Pricing XML Report Reference Manual (updated)
- FWB Floor Pricing CSV Data Report Reference Manual (updated)

Below is a description of modifications that were made in the respective documents. The updated versions are attached to this circular.

FWB Floor Pricing XML Report Reference Manual:

Section	Page	Modification
4.1.1	11	RP001 renamed “Daily Fees per Transaction”
4.1.1	11	RP001 is only available for banks
4.1.1	12	Text Report Heading “Currency Fee per Order” renamed “Currency”
4.1.1	12	Tag “tranFee” renamed “tranFeeX”
4.1.1	12	Tag “sumMbrIdTranFee” renamed “sumMembTranFee”
4.1.1	13	RP001 renamed “Daily Fees per Transaction”
4.1.1	13	Text Report Heading “Currency Fee per Order” renamed “Currency”
4.1.2	14	RP002 is only available for banks
4.1.2	15	Tag “sumMbrIdFeeCrtMthBal” renamed “sumMembFeeCrtMthBal”
6.27	25	Tag “sumMbrIdFeeCrtMthBal” renamed “sumMembFeeCrtMthBal”
6.28	25	Tag “sumMbrIdTranFee” renamed “sumMembTranFee”
6.29	25	Tag “tranFee” renamed “tranFeeX”

FWB Floor Pricing CSV Data Report Reference Manual:

Section	Page	Modification
2.2	5	No End of Report records in CSV Reports
2.3	6	RP001 renamed “Daily Fees per Transaction”
2.3	6	RP001 is only available for banks
2.3	7	Example: Text fields left aligned
2.3	7	Example: No End of Report records in CSV Reports
2.4	8	RP002 is only available for banks
2.4	8	Field “Fee Type“ has length 3
2.4	9	Example: Text fields left aligned
2.4	9	Example: No End of Report records in CSV Reports

3.4	11	RP001 renamed “Daily Fees per Transaction”
3.4	11	RP001 is only available for banks
3.4	11	Field “Currency Fee per Order” renamed “Currency”
3.4	12	Field “Currency Fee per Order” renamed “Currency”
3.5	13	RP002 is only available for banks

Additional information about the amended transaction fees for floor trading is contained in Eurex circulars 155/07 and 187/07.

All attached documents have also been published together with this circular on the Eurex website www.eurexchange.com for download under the following path:

Documents > Circulars > Clearing Circulars

Should you have any further questions, please feel free to call the CCP Functional Helpdesk on tel. +49-(0) 69-2 11-1 19 40, or Ms. Christine Nachbar for BrainTrade GmbH, on Tel. +49(0)69-58 99 78-102.

Frankfurt, September 12, 2007

FWB Floor Pricing

Member Simulation Guide

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Table of Contents:

1 INTRODUCTION 3
1.1 SIMULATION OVERVIEW 4
1.2 GENERAL TIME SCHEDULE FOR THE SIMULATION AND PRODUCTION LAUNCH 6
1.3 INTENDED AUDIENCE 6
1.4 OBJECTIVES OF THE SIMULATION 6
2 SIMULATION SUPPORT 8
3 SIMULATION APPROACH 9
3.1 GENERAL INFORMATION 9
3.1.1 Simulation schedule and availability 9
3.1.2 Open Simulation 9
3.1.3 Focus Days 9
3.2 PARTICIPATING SYSTEMS 10
3.3 SIMULATION DATA SETUP 10
3.4 NEW FLOOR PRICING SIMULATION INSTRUMENTS 11
4 SIMULATION SCHEDULE 12
4.1 OVERVIEW 12
4.2 SIMULATION CALENDAR 13
4.3 REPORT DISTRIBUTION SCHEDULE 14
4.4 DAILY SCHEDULE 15
5 MEMBER ACTIVITIES 17
5.1 SIMULATION PREPARATION 17
5.2 SIMULATION EXECUTION 17
5.3 INSPECTION OF FEE REPORTS IN SIMULATION 19
5.3.1 Reports via Hostfile service 19
5.3.2 Reports via Xetra Infrastructure 19
5.3.3 Reports via CCP Infrastructure 19
6 SIMULATION FOCUS DAYS AND INSTRUCTIONS 20
6.1 TRADE CANCELLATIONS ON TRADING DAY + 1 20
6.2 AUFGABEN(ZWANGS)SCHLIEßUNGEN IN CCP ELIGIBLE INSTRUMENTS 20
6.3 MONTH-END TRADING FEE REPORTS 21
7 APPENDIX 22
7.1 RELATED DOCUMENTATION 22
7.2 REPORT DESCRIPTIONS 22

1 Introduction

The document “Member Simulation Guide” describes the simulation procedure for XONTRO New Floor Pricing. Key dates and planning considerations for the member preparation and execution activities are provided. It contains the description of the general approach and all necessary details (simulation calendar, daily schedule, etc.).

The XONTRO New Floor Pricing Simulation is aligned with the Xetra Release 8.1 simulation and Eurex Release 10.0 simulation (same start date).

The structure of the document is as follows:

Chapter 1 – Introduction

An overview of New Floor Pricing simulation is given. The general time schedule for simulation and production launch is presented. The intended audience is addressed and the objectives of the simulation are outlined.

Chapter 2 – Simulation Support

The contact numbers and availability times of the involved helpdesks are listed.

Chapter 3 – Simulation Approach

General information about the simulation approach, data setup, participating systems and simulation instruments is given.

Chapter 4 – Simulation Schedule

The New Floor Pricing simulation and introduction overall schedule is presented.
The detailed simulation calendar is listed and the daily simulation schedule is outlined.

Chapter 5 – Member Activities

Required member activities for New Floor Pricing preparation and recommended activities for simulation execution are compiled. Advices for online inquiry of fee reports via Xetra, CCP and hostfile service are given.

Chapter 6 – Focus Days

Instructions for focus day member activities (i.e. Test cases of several days’ duration) in simulation are provided.

Chapter 7 – Appendix

Documentation references and format descriptions of fee reports are attached.

1.1 Simulation Overview

In the course of implementing the EU Markets in Financial Instruments Directive (MiFID), Deutsche Börse AG applies 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.

For retracing and documentation purposes, trading members will be provided with fee reports on a daily and monthly basis, generated from SAP.

Trading fee reports

XONTRO members who are also Xetra members will receive the fee reports automatically via the Xetra infrastructure in XML and TXT format. As with the Xetra Transaction Limit Report TL001, the reports will be stored on the server.

The following new reports will be provided to XONTRO members who are also Xetra members:

- Daily trading fee report RP001 (XML and TXT)
- Monthly trading fee report RP002 (XML and TXT)

To members who are connected to XONTRO only or wish to receive the reports via XONTRO Infrastructure for other reasons, the following reports will be provided to XONTRO members in TXT or CSV format.

- Daily trading fee report RP001 (CSV and/or formatted TXT)
- Monthly trading fee report RP002 (CSV and/or formatted TXT)

In simulation these reports will be provided to members requesting CSV/TXT reports for production **before September 14, 2007**. The reports will be provided in the requested format (CSV and/or TXT) via the requested medium (hostfile service/file transfer). For all other non-Xetra members the reports will be provided automatically in both formats via hostfile service.

CCP fee report

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.

The following CCP fee report containing clearing and settlement fees has been amended within New Floor Pricing:

- CCP fee reporting (CB300)

  In simulation the CCP fee report CB300 will be provided to all CCP clearing members.

Descriptions of the trading fee reports RP001/RP002 in the provided formats and the CCP fee report CB300 are attached to this document.

Contract Note Data Carrier (Schlussnoten)

The contract note data carrier MT512/MT599 has been amended. The new reference number will be provided on member request. In simulation the new reference number will be provided to all members requesting it for production **before September 14, 2007**.

Note:

- Since considerable effort is associated with providing **trading reports in TXT or CSV format** via XONTRO infrastructure, member firms requiring these reports in production have been asked to inform their contacts at BrainTrade GmbH.
- Please be aware that member firms who wish to receive the new reference number with the **contract note data carrier** are also asked to contact BrainTrade GmbH.

Together with XONTRO New Floor Pricing, the CCP Release 3.2 permanent simulation environment and the Xetra Release 8.1 simulation environment are available. Thereby, a production-near scenario provides an opportunity to execute the entire process chain.

The following picture gives an overview of the simulation architecture including the report provision:

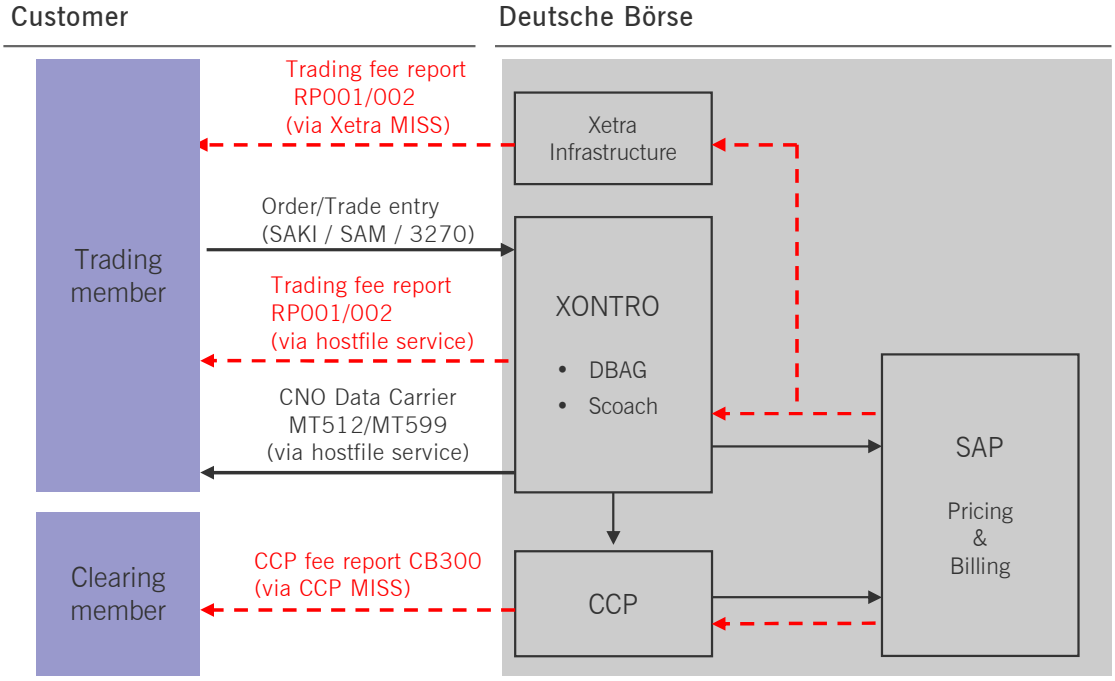


Figure 1: Planned New Floor Pricing related Architecture / Systems Infrastructure.

1.2 General Time Schedule for the Simulation and Production Launch

The XONTRO New Floor Pricing **simulation is provided from September 17, 2007 until October 19, 2007**.

The **connection between XONTRO and CCP will be activated starting from September 24, 2007**. Therefore, the simulation focus should be on trading fees for non CCP-eligible instruments in the first week. Starting with the 2nd simulation week the more complex cases including the amended CCP fee report CB300 should be evaluated.

Adherence to the planned simulation schedule and proven simulation processes will enable members to successfully start the production of XONTRO New Floor Pricing.

The fee calculation will be based on the **new pricing** from **November 1, 2007** onwards.

1.3 Intended Audience

This document is a guide for the members' project coordinators responsible for coordinating the introduction of XONTRO New Floor Pricing. Various member departments as well as third parties may be involved in the effort for XONTRO New Floor Pricing simulation, such as:

- Trading Departments
- Back office and other settlement functions, including members' clearing banks
- IT departments
- Network operations (WAN and LAN)
- Organizational departments
- Software vendors

The number of tasks to be performed prior to and during XONTRO New Floor Pricing simulation will require awareness and discipline on the members' as well as on Deutsche Börse's side. We recommend that this document is communicated as soon as possible within the members' project teams and beyond to the involved line organizations.

1.4 Objectives of the Simulation

The purpose of XONTRO New Floor Pricing simulation is to provide an opportunity for members and vendors to become familiar with the new fee reports for DBAG and Scoach traded instruments and to prepare for production introduction. The key objectives of XONTRO New Floor Pricing simulation are:

High quality simulation
Periods of concentrated simulation activity with early involvement of member project teams and of Deutsche Börse line organization representatives ensure a high quality of simulation.

Early issue identification on members and Deutsche Börse side
By providing a production-near setup in XONTRO New Floor Pricing simulation environment (and related systems) and by encouraging early and frequent participation of the members, possible production issues can be detected much earlier.

Risk minimization of XONTRO New Floor Pricing introduction
Production-like processes will be simulated, and members will be given the opportunity to gather experience regarding installation procedures.

Member preparation focusing on new functionality
By granting access to the new fee reports through simulation and simulation focus days, members are supported in practicing the skills required to handle the new reports (i.e. trading fee reports via Xetra Infrastructure, trading fee reports via XONTRO infrastructure, CCP fee reports).

2 Simulation Support

Helpdesks

Deutsche Börse will provide dedicated support to the members to facilitate successful participation in the simulation. On exchange trading days, members can reach Deutsche Börse with their questions and comments regarding simulation using the well-known helpdesk numbers:

BrainTrade Helpline

Tel. +49 (69) 589978 – 1 10 Monday – Friday: 8.00 am – 08.30 pm
Fax +49 (69) 589978 – 1 19

E-mail: trade@xontro.de

Member Services & Admission Team

Tel. +49 (69) 211 – 1 16 40 Monday – Friday: 9.00 am – 6.00 pm
Fax +49 (69) 211 – 1 16 41

E-mail: customer.support@deutsche-boerse.com

Technical Account Management

Tel. +49 (69) 211 – 1 10 00 Monday – Friday: 8.00 am – 6.00 pm
Fax +49 (69) 211 – 1 10 01

E-mail: technical.support@deutsche-boerse.com

Note

On October 3, 2007 reduced service is provided for XONTRO New Floor Pricing simulation regarding lead broker activities by BrainTrade and simulation hotline services.

3 Simulation Approach

The simulation will be set up and run as production-like as possible with respect to functional and technical aspects. Software, interfaces, tools, techniques and processes have to be used according to their use in production.

3.1 General Information

3.1.1 Simulation schedule and availability

The XONTRO New Floor Pricing simulation will start five weeks before production start and will last five weeks.

XONTRO

The XONTRO business days always correspond to the calendar days providing an end-of-day batch processing. As XONTRO executes **end-of-day processing daily** fee reports via XONTRO infrastructure are provided on a daily basis.

Xetra / CCP

The Xetra and CCP business days always correspond to the calendar days providing an end-of-day batch processing. As a rule **two to three batch processing runs** are executed per week. Trading fee reports via Xetra and CCP fee reports via CCP are provided on Xetra/CCP batch days only. Two consecutive batch days have been defined to enable specific focus tests (i.e. cancellation on t+1, Aufgaben(zwangs)schließung) (for the detailed schedule, please refer to the simulation calendar in section 4.2).

On end-of-day processing days, the simulation system will close earlier than production in order to avoid any influences on end-of-day processing operations in production.

3.1.2 Open Simulation

XONTRO New Floor Pricing simulation is defined as an open simulation. Apart from focus days, where dedicated features are recommended for testing, the simulation participants are free to define and process their own simulation scenarios. Members can generally participate at any time in the simulation provided the technical connection and login tests were executed successfully.

3.1.3 Focus Days

Special focus days will be offered to encourage and support the simulation participants to test specific processes (i.e. cancellation t+1, “Aufgabenzwangsschließung”). To facilitate processing during focus days, simulation instructions are provided (where applicable) in chapter 6.

3.2 Participating Systems

For the XONTRO New Floor Pricing simulation, the already established permanent simulation environments with the participating systems XONTRO, CCP and Xetra will be used.

For trading members (banks and brokers), the focus of the simulation will be on trading fee reports, whereas clearing members will receive CCP fee reports.

System	Short Description
XONTRO	Floor trading system for DBAG and Scoach (Certificates & Warrants): order and trade management XONTRO will run on simulation environment IMS27.
CCP	Central Counterparty System (delivery management, cash management, report and data dissemination, Corporate Actions processing). CCP will run on the CCP simulation environment.
SAP	SAP generates fee reports on a daily and monthly basis and creates invoices at the month-end. SAP will run in the SAP simulation environment.
Xetra Infrastracture	Usage of Xetra environment for distribution of Trading fee reports to Xetra customers via MISSes. Xetra will run on the Xetra simulation environment.
XONTRO Infrastructure	Usage of XONTRO infrastructure for distribution of XONTRO fee reports to non-Xetra customers and Xetra customers requesting these reports (If file transfer is requested please contact BrainTrade GmbH). Web-address: http://deutsche-boerse.com/app/open/hostfileservice

Table 1: Overview of systems participating in XONTRO New Floor Pricing simulation.

3.3 Simulation Data setup

XONTRO New Floor Pricing uses the data setup of XONTRO permanent simulation environment (IMS 27), Xetra Release 8.1 simulation and CCP 3.2 permanent simulation.

To access the XONTRO simulation environment, the members should use their standard User IDs and passwords for IMS 27.

If new member specific data have to be set up, please contact BrainTrade GmbH early in advance of the XONTRO New Floor Pricing simulation start:

Tel. +49 (69) 589978 – 1 10 Monday – Friday: 8.00 am – 08.30 pm
Fax +49 (69) 589978 – 1 19

3.4 New Floor Pricing Simulation Instruments

DBAG will provide liquidity in the following instruments selection in XONTRO:

Nr	Short Code	Instrument Name	ISIN	Xetra Instr. Group	CCP eligible
1	MTH	BB MEDTECH INH. SF 2	CH0000428661	SWI1	No
2	BSL	BASLER AG O.N.	DE0005102008	GER1	Yes
3	DRW3	DRAEGERWERK VORZ.A.O.N.	DE0005550636	TDX1	Yes
4	MRK	MERCK KGAA O.N.	DE0006599905	MDX1	Yes
5	TCC	3COM CORP.	US8855351040	NAM1	No
6	MTX	MTU AERO ENGINES NA O.N.	DE000A0D9PT0	MDX1	No
7	EXS1	ETF DAX	DE0005933931	FON1	Yes
8	OESA	ETFS OIL SEC DZ06/UN.OILB	DE000A0KRKM5	n/a	No
9	FJ2B	0 FID.FDS-EUROP.GWTH A GL.	LU0048578792	n/a	No
10	BB28	3,25 BUNDANL.V. 05/15	DE0001135283	n/a	No
11	Y81P	0 COMMERZBANK CL.DIZ08 SIE	DE000CB4ZXY5	n/a	No
12	SAZB	STADA ARZ.AG KOS00/15	DE0007251845	n/a	No
13	WTNN	COMMERZBANK CALL10 DAX	DE000CB5LJK0	n/a	No
14	-	0 ABN AMRO BK 06/11 ZO	DE000ABN40Q8	n/a	No
15	DRW1	DRAEGERWERK GEN.S.D	DE0005550719	n/a	No
16	DHR1	B + G FOODS INC. EIS	US05508R2058	n/a	No

Table 2: Selected instruments for XONTRO New Floor Pricing simulation

Note:

Please be aware that the scope of instruments available in XONTRO Simulation is reduced in comparison to XONTRO Production (the same holds for CCP Simulation and CCP Production). Therefore also some instruments that are CCP eligible in XONTRO Production are not CCP eligible in XONTRO Simulation!

4 Simulation Schedule

4.1 Overview

The following key dates have to be taken into consideration as basis for simulation planning:

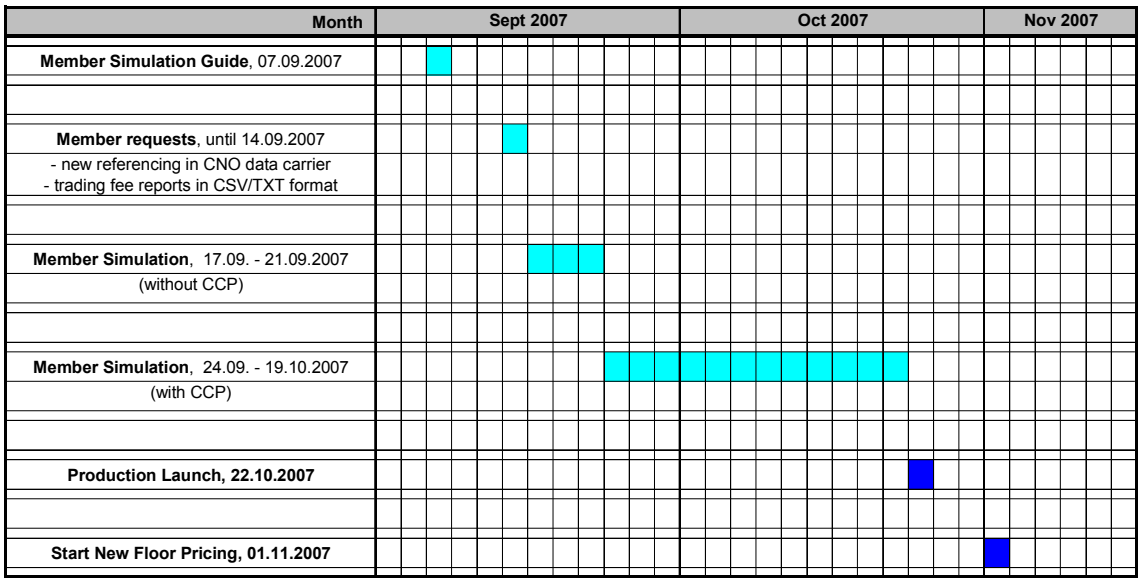


Figure 2: XONTRO New Floor Pricing introduction schedule

The XONTRO New Floor Pricing Simulation is aligned with the Xetra Release 8.1 simulation and Eurex Release 10.0 simulation (same start date).

Login to the XONTRO simulation environment with New Floor Pricing functionality will be possible from September 17, 2007 onwards.

4.2 Simulation Calendar

38th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day (= XONTRO Business Day)	**17.09.2007**	**18.09.2007**	**19.09.2007**	**20.09.2007**	**21.09.2007**	**22.09.2007**	**23.09.2007**
XONTRO Batch Day	Yes	Yes	Yes	Yes	Yes	No	No
Event / Focus Day	**Simu start w/o CCP**		Buy orders (for cancellation)	Trade cancellations			
XONTRO→CCP transfer	No	No	No	No	No	No	No
CCP / Xetra Batch Day	Yes*	No	Yes*	No	No	No	No
CCP / Xetra Business Day	25.09.2007	25.09.2007	25.09.2007	25.09.2007	25.09.2007	25.09.2007	25.09.2007

39th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day (= XONTRO Business Day)	**24.09.2007**	**25.09.2007**	**26.09.2007**	**27.09.2007**	**28.09.2007**	**29.09.2007**	**30.09.2007**
XONTRO Batch Day	Yes	Yes	Yes	Yes	Yes	No	No
Event / Focus Day	**Simu start with CCP, Kaufaufgaben CCP instrument**	Aufgabenzwangs-schließung CCP instrument			Month-end		
XONTRO→CCP transfer	No	Yes	Yes	No	No	No	No
CCP / Xetra Batch Day	No	Yes	Yes	No	No	No	No
CCP / Xetra Business Day	25.09.2007	25.09.2007	26.09.2007	02.10.2007	02.10.2007	02.10.2007	02.10.2007

40th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day (= XONTRO Business Day)	**01.10.2007**	**02.10.2007**	**03.10.2007**	**04.10.2007**	**05.10.2007**	**06.10.2007**	**07.10.2007**
XONTRO Batch Day	No	Yes	No	Yes	No	No	No
Event / Focus Day	Buy orders (for cancellation)	Trade cancellations	Public Holiday				
XONTRO→CCP transfer	No	Yes	No	Yes	No	No	No
CCP / Xetra Batch Day	No	Yes	No	Yes	No	No	No
CCP / Xetra Business Day	02.10.2007	02.10.2007	04.10.2007	04.10.2007	08.10.2007	08.10.2007	08.10.2007

41th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day (= XONTRO Business Day)	**08.10.2007**	**09.10.2007**	**10.10.2007**	**11.10.2007**	**12.10.2007**	**13.10.2007**	**14.10.2007**
XONTRO Batch Day	Yes	Yes	Yes	Yes	Yes	No	No
Event / Focus Day		Kaufaufgaben CCP instrument	Aufgabenzwangs-schließung CCP instrument		Xetra Simu end		
XONTRO→CCP transfer	Yes	No	Yes	Yes	No	No	No
CCP / Xetra Batch Day	Yes	No	Yes	Yes	No	No	No
CCP / Xetra Business Day	08.10.2007	10.10.2007	10.10.2007	11.10.2007	16.10.2007	16.10.2007	16.10.2007

42th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day (= XONTRO Business Day)	**15.10.2007**	**16.10.2007**	**17.10.2007**	**18.10.2007**	**19.10.2007**	**20.10.2007**	**21.10.2007**
XONTRO Batch Day	Yes	Yes	Yes	Yes	Yes	No	No
Event / Focus Day	Buy orders (for cancellation)	Trade cancellations			**NFP Simu end**		
XONTRO→CCP transfer	No	Yes	No	No	No	No	No
CCP / Xetra Batch Day	No	Yes	No	No	No	No	No
CCP / Xetra Business Day	16.10.2007	16.10.2007	25.10.2007	25.10.2007	25.10.2007	25.10.2007	25.10.2007

* New Floor Pricing not activated in 38th week for CCP

Table 3: XONTRO New Floor Pricing Simulation Calendar

The Simulation of XONTRO New Floor Pricing will run between Monday September 17, 2007 and Friday October 19, 2007. During that period all XONTRO members ought to take part in the simulation. The simulation will last five weeks and will provide as much simulation time as possible to allow vendors and members to develop and test their software.

Within this timeframe focus days will be offered for testing cases of several days' duration (i.e. Aufgaben(zwangs)schließung, cancellation on t+1) as indicated in the above schedule.

CCP and Xetra batch days are aligned to take place on the same days. As a standard 2 – 3 CCP/Xetra batch days are scheduled per week. XONTRO batch days are scheduled for each working day (Monday – Friday).

The transfer of trades from XONTRO to CCP will be available on the above listed CCP transfer days. Therefore, tests with CCP-eligible instruments should be executed on these days.

The test of non CCP-eligible instruments can be executed on each XONTRO batch day (Monday – Friday) thus enabling to operate under production like conditions.

4.3 Report Distribution schedule

The provision of fee reports in simulation depend on the batch days of the distribution channels (XONTRO, Xetra, CCP) as reports will always be provided in the end-of-day batch execution.

The following delivery schedules should be considered:
(overview of daily schedule is outlined in section 4.4)

- Trading fee reports (RP001) and contract note data carrier via XONTRO infrastructure.

  Batch transfers (XONTRO, SAP) are executed on a daily basis. Therefore, fee information and contract note data carrier are available on the trading day.

- Trading fee reports via Xetra (RP001)

  The distribution via the Xetra infrastructure is executed on batch days only (even as the calculation of trading fees is executed on a daily basis). Thus, the fee report is provided on the same day if the trading day is a Xetra batch day. Otherwise, the delivery will take place on the following batch day. Therefore, separate RP001 reports for each day after the preceding Xetra batch day are provided on the current Xetra batch day including the report of the current Xetra batch day

- Monthly trading fee reports (RP002)

  The simulation of month-end reporting has been planned as a focus day within the simulation. Depending on the distribution channel the respective report RP002 will be provided via hostfile service on September 28 or via Xetra MISSes on October 2 (following Xetra batch day).

- CCP fee report via CCP MISSes

  The transfer of trades from XONTRO to CCP and the delivery of respective fee reports only take place on CCP batch days. Therefore, **CCP eligible instruments should be traded on CCP batch days only**. As the fee calculation will be triggered by CCP on t+1 The CCP fee report will be provided delivered the batch day following the transfer day to CCP. Please note that the last CCP batch day in simulation is scheduled for October 16, 2007.

The following examples might clarify the process:

Example 1a (non CCP eligible instrument / non Xetra customer)

18.09.2007: Buy order for non CCP eligible instrument
Order execution
Provision of trading fee report via hostfile service

Example 1b (non CCP eligible instrument / Xetra customer)

18.09.2007: Buy order for non CCP eligible instrument
Order execution

19.09.2007: Provision of trading fee report via Xetra (next batch day)

Example 2 (CCP eligible instrument / Xetra customer)

11.10.2007: Buy order (on CCP batch days only)
Order execution
Transfer of information to CCP
Provision of trading fee report via Xetra (trading day is Xetra batch day)

16.10.2007: Provision of CCP fee report (CCP batch day following the transfer day)

Please note that in example 2 the latest possible day (October 11, 2007) for the testing of CCP fee report CB300 has been used.

4.4 Daily Schedule

The timetable in simulation will differ to the one in production to consider constraints from functional and technical operations, i.e. enable the completion of end-of-day processing in simulation before end-of-day processing starts in production.

The following table shows the daily processing schedule in XONTRO New Floor Pricing simulation:

Online/Batch activity	Simulation schedule
XONTRO online schedule	
XONTRO Online Time	03:00 a.m. – 8:30 p.m. (time period for trade entries)
XONTRO Trading Time	non CCP-eligible instruments: 09:00 a.m. – 8:00 p.m. CCP-eligible instruments: 09:00 a.m. – 3:00 p.m. (on CCP transfer days only)
1st auction	10:00 a.m.
2nd auction	12:00 p.m.
3rd auction	02:30 p.m.
XONTRO batch schedule	
Last file transfer XONTRO → CCP (on CCP transfer days only)	03:00 p.m.
Provision of Trading Fee Reports RP001 (daily) and RP002 (month-end)	7:00 a.m. (on the following day)
Provision of SNO Data Carrier via XONTRO Infrastructure	same delivery schedule as requested from BrainTrade for production environment
Xetra batch schedule	
Provision of Trading Fee Reports RP001 / REP002 on Xetra MISSes	7:00 a.m. (on the following day)
CCP batch schedule	
Provision of CCP Fee Report CB300 on CCP MISSes	7:00 a.m. (on the following day)

Table 3: Daily simulation schedule for XONTRO New Floor Pricing simulation

Note

- XONTRO trades in CCP-eligible instruments that occur later than 02:30 p.m. (last auction) will not be transferred to CCP.
- New Floor Pricing and Xetra Release 8.1 simulation are in parallel in the period from September 17, 2007 until October 12, 2007. During that period Xetra trades are transferred to XONTRO and according contract notes are generated. Therefore, the contract note data carrier might contain contract notes originating from Xetra and XONTRO as well.
- The above schedule includes CCP and Xetra events that are relevant for New Floor Pricing simulation only – for more detailed information regarding Xetra Release 8.1 simulation please refer to the respective simulation guide.

5 Member Activities

5.1 Simulation Preparation

The XONTRO New Floor Pricing simulation participant members shall use the entire preparation period to get ready for successful participation and to become familiar with the new features.

Prior to the start of the XONTRO New Floor Pricing simulation, the following activities have to be completed before the start of the simulation in order to ensure readiness:

- For simulation of trading fee reporting via XONTRO infrastructure, Xetra members should contact BrainTrade GmbH. Non-Xetra members will receive these reports automatically.
- Members who wish to receive the new reference number with the contract note data carrier in simulation are requested to contact BrainTrade GmbH.
- CCP fee reports will be distributed to all CCP clearing members in simulation automatically.
- General questions regarding XONTRO New Floor Pricing simulation may be addressed to the Member Services & Admission team (contacts see chapter 2).
- User IDs and passwords are available (otherwise contact BrainTrade or Member Services & Admission).
- Self-developed or third party software is ready, if its usage is intended.
- Related in-house and back office systems are set up to simulate subsequent processing, e.g. handling of new fee reports.
- Resources for participation in simulation on the days specified in the simulation calendar (chapter 4.2) are identified and confirmed.
- Member specific simulation objectives and scenarios - if desired - are defined and details synchronized with the simulation scenarios provided by Deutsche Börse.
- Member internal issue management process and organization are established.

5.2 Simulation Execution

Overview

The simulation is the final opportunity to attain functional and technical readiness before the XONTRO New Floor Pricing production start. XONTRO New Floor Pricing simulation is an open simulation. Members are free to choose their main focus for the simulation period. They are encouraged to simulate the processes necessary for their company's individual situation, to acquire the knowledge and competence in working with the new functionality to be prepared for a seamless start into production.

Each trading member is encouraged to check and adjust (if necessary) the selection of trading fee reports and the referencing within the contract note data carrier that the respective member wishes to receive.

Based on the new or amended reports the following simulation areas can be differentiated:

- Trading fee reports RP001/RP002 via Xetra Infrastructure
- Trading fee reports RP001/RP002 (CSV and formatted TXT) via XONTRO infrastructure
- Contract note data carrier with new referencing (if requested)
- CCP fee report CB300

In general banks are asked to keep to the following principles in mind during **order entry** in XONTRO simulation (via 3270 dialog or SAKI):

- Only buy orders should be tested (no selling orders)
- Only market orders should be tested (no limit orders)
- The field recipient (“Empfänger”) should be left blank (BrainTrade will execute the role of the lead broker)
- Trade instructions (“Handelshinweis”) should be either "VA" or left blank
  (Please do not use "EK" or "KS" orders)
- Transfer of trades to CCP only takes place on CCP transfer days and not later than 2:30 p.m.
- Order entry of non CCP eligible instruments is possible on a daily basis

Members wishing to simulate broker-negotiated trades (“**Maklervermitteltes Geschäft**”) are asked to request the trade via eMail to BrainTrade (trade@xontro.de). The eMail should include the following information:

- Reference to test area ("New Floor Pricing Simu"; "IMS27") (required)
- Instrument (ISIN, WKN or short code) (required)
- Nominal or unit (required)
- Price (required)
- Transaction type (“Geschäftsart”) from bank perspective (Buy or Sell) (required)
- Designated counterpart (“Kontrahent”): CBF number (optional)
- Designated broker: CBF number (optional)
- Additional specifications („Sonstige Zusatzangaben“; e.g. different closing day, different valuta) (optional)

Furthermore, members are asked to synchronize their specific simulation scenarios with the simulation schedule provided by Deutsche Börse and to participate in simulation focus days.

5.3 Inspection of fee reports in simulation

The following distribution channels are provided for XONTRO New Floor Pricing simulation:

- Reports via XONTRO Infrastructure (Trading fee reports / Contract note data carrier)
- Trading fee reports via Xetra Infrastructure
- CCP fee report via CCP Infrastructrure

5.3.1 Reports via Hostfile service

XONTRO offers the technical transport mechanisms for the distribution of its reports via the web. The reports can be loaded after login on the website:

http://deutsche-boerse.com/app/open/hostfileservice

For more information or requesting the reports via file transfer please contact the BrainTrade helpline:

Tel. +49 (69) 589978 – 1 10
Fax + 49 (69) 589978 – 1 19

5.3.2 Reports via Xetra Infrastructure

XONTRO New Floor Pricing trading fee reports RP001 and RP002 will be distributed via the Xetra network to the members report node (MISS). All Xetra members get the respective trading fee reports automatically.

5.3.3 Reports via CCP Infrastructure

XONTRO New Floor Pricing CCP fee report CB300 will be distributed to the CCP clearing members report node (MISS). All CCP clearing members get the respective trading fee reports automatically.

6 Simulation Focus Days and Instructions

The following focus days will be supported by Deutsche Börse AG:

- Trade cancellations on Trading day + 1
- Aufgaben(zwangs)schließungen in CCP eligible instruments
- Month-end trading fee report RP002

Special support will be provided by the help desks (see chapter 2) on focus days.

6.1 Trade cancellations on Trading day + 1

If a contract note is cancelled the respective fees will be reimbursed. Cancellations of trades can be entered until the next business day 3 p.m. If only parts of the original volume are cancelled on trading day the variable component will be charged for the aggregated volume.

To enable the simulation of cancellations on t+1 the following **cancellation focus days** have been introduced in the simulation schedule:

- September 19/20 (order entry / trade cancellation)
- October 1/2 (order entry / trade cancellation)
- October 15/16 (order entry / trade cancellation)

Scenario:

Use the data for the following instrument: BUNDANL.V. 05/15 (DE0001135283)

1) Order entry
   Please enter a buy order for BUNDANL.V. 05/15 in XONTRO on the respective first of the above listed days. It is recommended to select non CCP eligible instruments (as no CCP batch days are involved).
2) BrainTrade will execute the lead broker function and match orders on the same day for most of these orders.
3) On the following days (September 20, October 2, October 16) BrainTrade will again act as lead broker and enter trade cancellation for most of these trades.
4) Verify resulting fee reports (RP001):
   The fee report on the first day will include the trading fee for the trades. On the following day the fee report will show the reimbursements due to cancellations.

Please note that not all orders might be executed and not all trades might be cancelled.

6.2 Aufgaben(zwangs)schließungen in CCP eligible instruments

Whereas Aufgaben for non CCP eligible instruments can remain open over a longer period, CCP eligible instruments are closed automatically on t+1.

The following focus days have been defined:

- September 24/25/26 (Kaufaufgabe / Aufgabenzwangsschließung / respective CCP fee report)

- October 9/10/11 (Kaufaufgabe / Aufgabenzwangsschließung / respective CCP fee report)

Scenario:

Use the data for the following instrument: Drägerwerk AG Vz (DE0005550636)

1) Order entry
   Please enter an unlimited buy order for Drägerwerk AG Vz in XONTRO on the respective first of the above listed days.
2) BrainTrade will execute the lead broker function and "produce" Kaufaufgaben on the same day.
3) On the following days (September 25, October 10) the Aufgaben will be closed automatically by XONTRO and transferred to CCP.
4) CCP will provide the respective fee reporting the following batch day (September 26, October 11).
5) Verify resulting CCP fee report CB300

Please note that not all orders might result in Aufgaben and that only Aufgaben in CCP eligible instruments will be closed automatically.

6.3 Month-end trading fee reports

Monthly trading fee reports RP002 will be provided on the last trading day of each month. In simulation the month-end fee report RP002 will be generated on Friday, the 28th of September. Depending on the distribution channel RP002 will be provided via XONTRO infrastructure on September 28 or via Xetra infrastructure on October 2 (following Xetra batch day).

7 Appendix

7.1 Related Documentation

Updated documentation for members is available in English and partially in German, providing details on new and existing functionalities.

The documentation can be found in and downloaded on the following path:

www.deutsche-boerse.com > Trading & Clearing > Members Only > Xetra/Floor > Rundschreiben > Präsenzhandel / XONTRO

The following further information has been distributed:

Name	Description	Publication Date
Floor Trading Circular	Floor Trading Circular No. 11/07, Change in Pricing Scheme for Floor Trading	July 6, 2007
CCP - Fee Calculation and Member Reporting	Distributed with Floor Trading Circular No. 11/07	July 6, 2007
FWB Floor Pricing - XML Report Reference Manual	Distributed with Floor Trading Circular No. 11/07	July 6, 2007
FWB Floor Pricing - CSV Data Report Reference Manual	Distributed with Floor Trading Circular No. 11/07	July 6, 2007
XONTRO Newsletter	XONTRO Newsletter, Kreditinstitute, Nr. 30, Neues Preismodell der DBAG	July 9, 2007
eurex circular 155/07	eurex circular 155/07, Change in Pricing Scheme for Floor Trading	August 1, 2007

Table 5: Overview of XONTRO New Floor Pricing related documents

7.2 Report descriptions

The following report descriptions are attached to this document:

- CCP Fee calculation and Member Reporting
- FWB Floor Pricing XML Report Reference Manual
- FWB Floor Pricing CSV Data Report Reference manual (including TXT)

Simulation Calendar CCP
September 17, 2007 – October 19, 2007

38th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**17.09.2007**	**18.09.2007**	**19.09.2007**	**20.09.2007**	**21.09.2007**	**22.09.2007**	**23.09.2007**
Event / Focus Day	**Simu start w/o CCP**						
CCP Batch Day	Yes	n/a	Yes	n/a	n/a	n/a	n/a
Business Day	17.09.2007	19.09.2007	19.09.2007	25.09.2007	25.09.2007	25.09.2007	25.09.2007

39th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**24.09.2007**	**25.09.2007**	**26.09.2007**	**27.09.2007**	**28.09.2007**	**29.09.2007**	**30.09.2007**
Event / Focus Day	**Simu start with CCP**	Tests of several days' duration - start	Tests of several days' duration - end, Monthend				
CCP Batch Day	No	Yes	Yes	No	No	No	No
Business Day	25.09.2007	25.09.2007	26.09.2007	02.10.2007	02.10.2007	02.10.2007	02.10.2007

40th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**01.10.2007**	**02.10.2007**	**03.10.2007**	**04.10.2007**	**05.10.2007**	**06.10.2007**	**07.10.2007**
Event / Focus Day			Public Holiday				
CCP Batch Day	No	Yes	No	Yes	No	No	No
Business Day	02.10.2007	02.10.2007	04.10.2007	04.10.2007	08.10.2007	08.10.2007	08.10.2007

41th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**08.10.2007**	**09.10.2007**	**10.10.2007**	**11.10.2007**	**12.10.2007**	**13.10.2007**	**14.10.2007**
Event / Focus Day			Tests of several days' duration - start	Tests of several days' duration - end	Xetra Simu end		
CCP Batch Day	Yes	No	Yes	Yes	No	No	No
Business Day	08.10.2007	10.10.2007	10.10.2007	11.10.2007	16.10.2007	16.10.2007	16.10.2007

42th week	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**15.10.2007**	**16.10.2007**	**17.10.2007**	**18.10.2007**	**19.10.2007**	**20.10.2007**	**21.10.2007**
Event / Focus Day					**NFP Simu end**		
CCP Batch Day	No	Yes	No	No	No	No	No
Business Day	16.10.2007	16.10.2007	23.10.2007	23.10.2007	23.10.2007	23.10.2007	23.10.2007

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.

FWB Floor Pricing

XML Report Reference Manual

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Table of Content

1 Introduction 4
2 XML Reports Concepts used by FWB Pricing Reports 5
2.1 XML Report Layout 5
2.1.1 Structures 5
2.1.2 Structure Members 5
2.1.3 Data Types 5
2.1.4 Rules for creating the XML Structure 5
2.1.5 Rules for Text Reports 7
3 Introduction to XML Reports 8
3.1 XML Report Characteristics 8
3.2 Structure cardinality 9
3.3 Usage Code 9
4 XML Report Descriptions 10
4.1 Transaction Fees 10
4.1.1 RP001 Daily Fees per Transaction 10
4.1.2 RP002 Monthly Fee Statement 13
5 Introduction to Report Tag Descriptions 16
5.1 Tag Characteristics 16
6 XML Report Tag Descriptions 17
6.1 acctTypCodGrp 17
6.2 currTypCod 17
6.3 dwzNo 17
6.4 envText 18
6.5 exchNam 18
6.6 feesTypCod 18
6.7 feeTypNam 19
6.8 instMnem 19
6.9 isinCod 19
6.10 mbrId 19
6.11 membLglNam 20
6.12 membRole 20
6.13 rptCod 20
6.14 rptFlexKey 20
6.15 rptNam 21
6.16 rptPrntEffDat 21
6.17 rptPrntEffTim 21
6.18 rptPrntRunDat 21
6.19 sumAcctFeeCrtMthBal 22

6.20 sumAcctTranFee 22
6.21 sumDwzNoFeeCrtMthBal 22
6.22 sumDwzNoTranFee 22
6.23 sumFeeTypCodFeeCrtMthBal 23
6.24 sumFeeTypCodTranFee 23
6.25 sumInstTranFee 23
6.26 sumIsinFeeCrtMthBal 23
6.27 sumMembFeeCrtMthBal 24
6.28 sumMembTranFee 24
6.29 tranFeeX 24
6.30 tranInd 25
6.31 userOrdrNo 25
6.32 XtroTranNo 25

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 Transaction

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 banks.

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
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
tranFeeX	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:
sumMembTranFee		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 TRANSACTION                     *
*                                                                    *
*               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     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 banks.

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:
	sumMembFeeCrtMthBal		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 sumMembFeeCrtMthBal

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 sumMembTranFee

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 tranFeeX

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

FWB Floor Pricing

CSV Data Report Reference Manual

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Table of Content

1 Introduction 3
2 CSV Data Report Descriptions 4
2.1 Introduction to CSV Data Reports 4
2.2 CSV Data Report Common fields 4
2.3 RP001 Daily Fees per Transaction - CSV 5
2.4 RP002 Monthly Fee Statement – CSV 7
3 Text Report Descriptions 9
3.1 General Report Layout 9
3.2 Page Header 9
3.3 Report Footer 9
3.4 RP001 Daily Fees per Transaction - Text 10
3.5 RP002 Monthly Fee Statement - Text 12

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

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.

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 Transaction - 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 banks.

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

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 banks.

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: 3
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
```

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 Transaction - 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 banks.

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	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 (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 banks.

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***
```