

## 1. Detailed report

### List of fields:

PD:	Bank name
Isin:	Isin of the EU security quoted
Day:	Trading day (DD-MM-YY)
Start time:	For a given day and a given security, timestamp (HH:MM:SS, CET) of when the quotes starts to respect the minimum quantities and the maximum spreads
End time:	For a given day and a given security, timestamp (HH:MM:SS, CET) of when the quotes ends to respect the minimum quantities and the maximum spreads
Average bid quantity	Average quantity (nominal in million of euros) on the bid side of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Average ask quantity	Average quantity (nominal in million of euros) on the ask side of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Min bid quantity:	Min quantity (nominal in million of euros) on the bid side of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Min ask quantity:	Min quantity (nominal in million of euros) on the ask side of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Max bid quantity:	Max quantity (nominal in million of euros) on the bid side of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Max ask quantity:	Max quantity (nominal in million of euros) on the ask side of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Average spread:	Average spread (in cents: XX,X) of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Min spread:	Min spread (in cents: XX,X) of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).
Max spread:	Max spread (in cents: XX,X) of the quotes provided by the bank for the period when the quotes were valid (respecting min quantities and max spreads).

### Example:

PD	Isin	Day	Start time	End time	Average bid quantity	Average ask quantity	Min bid quantity	Min ask quantity	Max bid quantity	Max ask quantity	Average spread	Min spread	Max spread
DB	EU000A3K4C42	#####	08:45:05	12:00:05	6,2	5,0	5,0	5,0	10,0	5,0	21,1	19,5	23,9
DB	EU000A3K4C42	#####	14:15:05	17:00:05	5,0	5,2	5,0	5,0	5,0	8,0	22,0	21,0	24,0

## 2. Simplified report

### List of fields:

PD:	Bank name.
Period:	Month and year into consideration (MM-YYYY).
Score:	For a given month, the score of the PDs will be the number of trading hours for all the trading days when eligible bonds were quoted in compliance with the minimum quantities and the maximum spreads for at least a cumulative time of 3h per trading day.

### Example:

PD	Period	Score
DB	09-2023	2002,048
BNP	09-2023	1430