T7 Release 7.0

XML Report Manual Modification Notes

Date: 6 November 2018

Version: 70.3.3.0

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1   Introduction

This document provides an overview of the enhancements to the T7 XML Reports that become effective with the introduction of T7 XML Report manual version 70.3.3.0, as compared to the T7 XML Report Reference Manual v.2.1.3.

2 New XML Reports

2.1 TE547 TES Late Approval Report

For each exchange member, this report lists the approval times of delayed approved trades using the T7 Entry Service (TES) for simple, complex and flexible instruments. A TES approval is delayed, when the duration between submission and approval of the TES trade is longer than a pre-defined period (for further information see Part 4.4 of the Conditions of Trading at Eurex Deutschland).
The Deal and the TES price decomposition is not provided for executed TES trades.
The listed information is sorted per time.
This report is available only for derivativess markets.

Frequency: Monthly.

2.2 TT136 Pre-trade Risk Control

Change in Description:

This report lists per Business Unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day. It additionally lists all maintenance activities during the day regarding the Pre-Trade Risk limits for off-book trading.
This report is available only for derivativess markets.

3   Changes in XML Reports

3.1   TC810 T7 Daily Trade Confirmation

Another field as been added to tc810Rec:

- tesType.

3.2   TE600 Eurex EnLight Maintenance

The TextHeading of field dealStatus changed to Deal.
New field workingDelta is added to eventGrp in te600Rec.
The following fields have been added to dealGrp:

- optionQty.
- newOptionPrc.
- underlyingPriceBoundary.
- newRefPrc.

3.3   TE610 Eurex EnLight Best Execution Summary

Additional fields have been added to te610Rec:

- workingDelta.
- optionQty.
- newOptionPrc.
- underlyingPriceBoundary.
- newRefPrc.

4   New Fields

4.1   approvalDuration

Description: Duration of TES approval from TES entry time until TES approval time.

Format: TimeFormat18

Where used:
  - TE547 TES Late Approval Report.

4.2   newOptionPrc

Description: This field contains the calculated new option price based on the new reference price.

Format: numeric signed 9, 5

Where used:
  - TE610 Eurex EnLight Best Execution Summary

4.3   newRefPrc

Description: This field contains the reference price provided by the responder.

Format: numeric signed 9, 5

Where used:
  - TE610 Eurex EnLight Best Execution Summary

4.4   optionQty

Description: This field contains the option quantity of the deal provided by the responder.

Format: numeric 13, 4

Where used:
  - TE610 Eurex EnLight Best Execution Summary

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4.5 publishPrice

Change in valid values:

Valid Values and Decodes:
   "1" -> Y
   "0" -> N

Where used:
   - TE590 CLIP Trading Indication

4.6 publishQtyFlg

Change in valid values:

Valid Values and Decodes:
   "1" -> Y
   "0" -> N

Where used:
   - TE590 CLIP Trading Indication

4.7 publishSide

Change in valid values:

Valid Values and Decodes:
   "1" -> Y
   "0" -> N

Where used:
   - TE590 CLIP Trading Indication

4.8 underlyingPriceBoundary

Description: This field contains the boundary for the Underlying Price. In the Working Delta workflow the Respondent is allowed to change the Underlying Price such that it can be lower or equal to the value provided in this field.

Format: numeric 9, 5

Where used:
   - TE600 Eurex EnLight Maintenance
   - TE610 Eurex EnLight Best Execution Summary

4.9 userRiskGroup

Renamed field from old name userRiskGroupId; format did not change

Description: The Id of risk group user belongs to inside the Business Unit. Every user can only belong to one group.

Format: alphanumeric 3

Where used:
  - RD115 User Profile Status

4.10 workingDelta

Description: This field indicates the negotiation of type Working Delta.

Format: alphanumeric 1

Where used:
  - TE600 Eurex EnLight Maintenance
  - TE610 Eurex EnLight Best Execution Summary

5   Changed Fields

5.1   dealStatus

Additional valid values:
   "6" -> W

5.2   reason

Removed valid value (Number / Decode / Description):
140 RecPst   RECOV NOT PERSISTENT

New valid values (Number / Decode / Description):
14   AddOrdDefIOC   ADD ORDER DEFERRED IOC
15   ModOrdDefIOC   MODIFY ORDER DEFERRED IOC
16   DefTxnTimExp   DEFERRED TXN TIMER EXPIRED
17   PtrDisblMemb   PTR DISABLE MEMBER

24   ResInstrStat   RESET INSTRUMENT STATE

57   CommAuct   COMMIT AUCTION
58   OrdExpIday   ORDER EXPIRATION INTRADAY
59   IAOOrdAct   INTRADAY AUCTION ONLY ORDER ACTIVATION
60   IAOOrdInact   INTRADAY AUCTION ONLY ORDER INACTIVATION

115 TickSizChg   TICK SIZE CHANGE
116 BOCQuoBidCncl   BOC QUOTE BID SIDE CANCELLED
117 BOCQuoAskCncl   BOC QUOTE ASK SIDE CANCELLED
118 PLPQuoBidCncl   PLP QUOTE BID SIDE CANCELLED
119 PLPQuoAskCncl   PLP QUOTE ASK SIDE CANCELLED
120 RecovInitHF   RECOVERY INITIATED HF

128 RecovCplInitSt   RECOVERY COMPLETED INITIAL START
129 RecovCplIdaySt   RECOVERY COMPLETED INTRADAY START

149 RecovInvQty   RECOV INVALID QTY

159 RetrPostEOD   RETRY POST END OF DAY

188 StopHitClr   STOP BUTTON HIT BY CLEARER
189 StopRelClr   STOP BUTTON RELEASE BY CLEARER

210 SMCTimExp   STRESSED MARKET CONDITION TIMER EXPIRED
211 SMCAutoDet   STRESSED MARKET CONDITION AUTO DETECTION
212 SMCMsMaint   STRESSED MARKET CONDITION MS MAINTENANCE
213 SMCForTrig   STRESSED MARKET CONDITION FOREIGN TRIGGER
221 CMLvlLimBr   CM LEVEL LIMIT BREACH
222 CMlvlNCMLimBr   CM LEVEL NCM LIMIT BREACH
223 RelCMLvlLim   RELEASE CM LEVEL LIMITS

230	PWTQuo	PRICE WITHOUT TURNOVER QUOTE
232	KOInstr	KNOCK OUT INSTRUMENT
240	AddCLIPTrdReq	CLIP ADD TRADE REQUEST
241	DelCLIPTrdSid	CLIP DELETE TRADE SIDE REQUEST
242	CLIPImprTimExp	CLIP IMPROVEMENT TIMER EXPIRED
243	CLIPArrgTimExp	CLIP ARRANGEMENT TIMER EXPIRED
244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPClntOrd	CLIP ADD CLIENT ORDER
247	AddCLIPPropOrd	CLIP ADD PROP ORDER
248	GenCLIPTolOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	DEFREJ	Deferred rejection due to mass cancellation.
251	DEFIOC	Deferred IOC processing due to mass cancellation.
252	CAInstrValFail	CA INSTRUMENT VALIDATION FAILED

5.3 tradingRestriction

Additional valid value:

"5" -> IAO. Intraday Auctions Only.

6 Deleted Fields

- userRiskGroupId: now renamed to userRiskGroup.