

T7 Release 11.1

T7 XML Report Modification Notes

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1 Introduction

This document provides an overview of the enhancements to the T7 XML Reports that will become effective with the introduction of T7 release 11.1. This modification announcement outlines changes as compared to T7 release 11.0. The associated T7 XML Report manual version is 111.3.1.

2 New Reports

No new reports will be introduced with T7 release 11.1.

3 Changed Reports

3.1 List of reports with changes in layouts

The following XML reports will have field modifications starting with Release 11.1, more details are explained in chapter 5 and chapter 6 of this document and in the respective Release Notes.

- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TR162 Algo HFT Error

3.2 Modification in XML Report TR162

The following existing fields will be added in the report.

- transactionIdentifier
- user
- sessionID
- freeText1
- freeText2
- freeText3
- freeText4
- typOrigin

3.3 Modification in XML Report TL001

The description of the report will be changed as below:

Old: This report provides each participant with the details about his numbers of orders and quotes at the respective day. Furthermore, it provides charged system transaction fee.

New: This report provides the lead participant with the details about the numbers of orders and quotes at the respective day, and it provides charged system transaction fee, covering all members of this lead participant.

The structure of the report will be changed as follows:

- participantGrp will be renamed to leadParticipantGrp
- tl001Grp1 with the business unit structure will be removed.
- tl001Grp2 with the currTypCod will be renamed to tl001Grp1.

Two field names will be changed:

- participant will be renamed to leadParticipant
- partLngName will be renamed to leadPartLngName

3.4 Modification in XML Report TE546

The usage of the below fields will be changed to *optional*.

- sideBU
- sideTrader

4 Deleted Reports

No reports will be deleted with T7 release 11.1.

5 New Fields

5.1 anonymousBasket

Description: The field indicates the display of basket details to the counterparties.

Format: alphanumeric1

Valid Values	Decodes	Description
1	TRUE	Anonymous to the counterparties.
0	FALSE	Available to the counterparties

Where used:

- TE546 Daily Basket TES Maintenance

5.2 bboFlg

Description: This field indicates whether the order set a new best bid or best ask price in instrument trading phase Continuous on order entry or order modification with change of price-time priority. When the BBO functionality is switched off the flag is empty.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	F	FALSE
1	T	TRUE

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail

5.3 endClientToken

Description: This field displays the identifier for end client disclosure.

Format: alphanumeric 5

Where used:

- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

5.4 feeldntCode

Description: This field contains the trading relevant information of the Fee Code.

Format: alphanumeric 15

Where used:

- TE810 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

5.5 maxPriceDeviationUnit

Description: This field defines whether the value in maxPriceDeviation is quoted as absolute or percentage value with respect to the last traded order book price.

Format: alphanumeric1

Valid Values	Decodes	Description
1	A	Absolute
2	P	Percentage

Where used:

- RD185 Auto Approval Rule Status

5.6 maxPriceDeviation

Description: This field defines the maximum allowed deviation between the TES trade price and the last traded order book price.

Format: numeric 12, 5

Where used:

- RD185 Auto Approval Rule Status

6 Changed Fields

6.1 dealStatus

The text heading of dealStatus will be changed as below:

- OLD: Deal
- NEW: Deal Status

Where used:

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.2 postCalcInd

The valid values, currently 1, 2, 3, 4, will be set equal to the decodes.

Valid Value	Decode	Description
N	N	None
E	E	Exclusion, partial
X	X	Exclusion, whole day
B	B	Best Case

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.3 reason

The valid value 31 will be added:

Valid Value	Decode	Description
31	OutVolaBnd	PRC OUTSIDE VOLA BOUNDARY

Where used:

- TC540 Daily Order Maintenance
- TE540 Daily Order Maintenance
- TE590 CLIP Trading Indication

7 Deleted Fields

No fields will be removed with Release 11.1.