

# **T7 Release 7.0**

## **XML Report Manual Modification Notes**

### **Modification Announcement**

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## Table of Contents

<b>1</b>	<b>Introduction</b>	<b>6</b>
<b>2</b>	<b>New XML Reports</b>	<b>7</b>
2.1	TC545 Daily TES Maintenance	7
2.2	TD961 Daily EnLight LP Performance	7
2.3	TD962 MTD EnLight LP Performance	7
2.4	TE590 CLIP Trading Indication	7
2.5	TT136 Pre-trade Risk Control	8
<b>3</b>	<b>Changes in XML Reports</b>	<b>9</b>
3.1	Changes of quantity format	9
3.2	RD115 User Profile Status	9
3.3	TA115 Total Return Futures Parameters	9
3.4	TC545 Daily TES Maintenance	10
3.5	TC810 T7 Daily Trade Confirmation	10
3.6	TC812 T7 Daily Prevented Self-Matches	10
3.7	TE545 Daily TES Maintenance	10
3.8	TE600 Eurex EnLight Maintenance	11
3.9	TE610 Eurex EnLight Best Execution Summary	11
3.10	TE810 T7 Daily Trade Confirmation	11
3.11	TE812 Daily Prevented Self-Matches	11
3.12	TR101 MiFID II OTR Report	11
3.13	TR160 Identifier Mapping Error	11
3.14	TR901 MiFID II Message Rate Report	11
3.15	TT132 Market Maker Protection	12
<b>4</b>	<b>New Fields</b>	<b>13</b>
4.1	accrIntAmount	13
4.2	accrIntDay	13
4.3	agreedClientSide	13
4.4	agreedPrice	13
4.5	agreedQuantity	14
4.6	arrangementId	14
4.7	basketId	14
4.8	bilateralRelation	14
4.9	brokerRole	14
4.10	buyLimit	15
4.11	counterpartyBrokerBU	15
4.12	counterpartyBrokerUser	15
4.13	customUnderlyingPrice	15
4.14	disableMember	15
4.15	enlDayCutLimitLp	16
4.16	enlDayRfqLp	16
4.17	enlDayVldRfqLp	16

4.18 enlDayVldRfqMkt	16
4.19 enlDayVldRfqResponses	16
4.20 enlFulInd	17
4.21 enlMtdCutLimitLp	17
4.22 enlMtdCutLimitMkt	17
4.23 enlMtdVldRfqLp	17
4.24 enlMtdVldRfqMkt	17
4.25 enlMtdVldRfqResponses	18
4.26 enlViolPct	18
4.27 finalUnderlying	18
4.28 firmOtrNo	18
4.29 firmOtrVol	19
4.30 incomingOrderIndicator	19
4.31 isOnBook	19
4.32 lateralityIndicator	19
4.33 leadParticipant	20
4.34 leadPartLngName	20
4.35 limLongGCM	20
4.36 limLongNCM	20
4.37 noTransactionsDatelsin	20
4.38 noTransactionsMtdlsin	20
4.39 openQuantity	21
4.40 prelimUnderlying	21
4.41 ptrActivity	21
4.42 ptrLimitType	21
4.43 ptrScope	22
4.44 ptrUserGroup	22
4.45 publishPrice	22
4.46 publishQtyFlg	22
4.47 publishSide	23
4.48 realisedVola	23
4.49 rFactor	23
4.50 sellLimit	23
4.51 settlementVola	24
4.52 standardVola	24
4.53 sumBUOtrExecOrdrNo	24
4.54 sumBUOtrExecOrdrVol	24
4.55 sumBUOtrOrdrNo	24
4.56 sumBUOtrOrdrVol	25
4.57 sumFirmOtrExecOrdrNo	25
4.58 sumFirmOtrExecOrdrVol	25
4.59 sumFirmOtrOrdrNo	25
4.60 sumFirmOtrOrdrVol	25
4.61 sumStepTotExecQty	26
4.62 tradeSideld	26
4.63 tradingIndicationActivity	26

4.64 tradingIndicationId	26
4.65 transactions12MIsin	26
4.66 typOrig	27
4.67 underlyingClose	27
4.68 userRiskGroupId	27
<b>5 Changed Fields</b>	<b>28</b>
5.1 Change of Quantity Format	28
5.2 matchType	30
5.3 maxRatioMarket12M	30
5.4 maxRatioMarketDate	30
5.5 maxRatioMarketMtd	30
5.6 orderVol	31
5.7 ratioMarket12M	31
5.8 ratioMarketDate	31
5.9 ratioMarketMtd	31
5.10 ratioSingle12M	31
5.11 ratioSingleDate	31
5.12 ratioSingleMtd	31
5.13 reason	31
5.14 tesActivity	31
5.15 tesType	31
5.16 tradeType	32
<b>6 Deleted Fields</b>	<b>33</b>

## **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 2.1.3 as compared to the version 6.1.0.8.

## **2 New XML Reports**

### **2.1 TC545 Daily TES Maintenance**

For each exchange member, this report lists the T7 Entry Service (TES) activity.

In this report following TES trades are listed:

- LIS Trades.
- OTC Trades.

The initiating user of a TES trade can see all sides' activities but without the corresponding ClearingInfo which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per time.

This report is available only for cash markets.

Frequency: Daily.

### **2.2 TD961 Daily EnLight LP Performance**

This daily report displays the fulfilment of the quotation requirements of EnLight RFQ responders (Liquidity Providers).

The report lists all products available for EnLight. For one trading day, it outlines the total valid RFQs received in the market, the total number of RFQs received by the Liquidity Provider, the daily cutoff limit (the maximum number of RFQs per day that must be answered) and the valid RFQs received for the Liquidity Provider. It also shows the number of valid good quote request responses by the Liquidity Provider.

This report is available only for derivative markets.

Frequency: Daily.

### **2.3 TD962 MTD EnLight LP Performance**

This MTD report displays the fulfilment of the quotation requirements of EnLight RFQ responders (Liquidity Providers).

The report lists all products available for EnLight. For all trading days month-to-date (MTD), it outlines the total valid RFQs received in the market along with the MTD cutoff limit for the total market and the total number of valid RFQs received by the Liquidity Provider along with the MTD cutoff limit for Liquidity Provider. It also provides the number of MTD valid good quote request responses by Liquidity Provider and whether Liquidity Provider has fulfilled the EnLight Building Block requirement MTD.

This report is available only for derivative markets.

Frequency: Daily.

### **2.4 TE590 CLIP Trading Indication**

For each market participant and for each exchange, this report lists all trading indications entered, traded and abandoned during the day resulting from the Client Liquidity Improvement Process (CLIP).

This report is split per Business Unit and trader, and sorted by per Product, Instrument Type, instrument and CLIP Trading Indication ID.

This report is available only for derivative markets.

Frequency: Daily.

## **2.5 TT136 Pre-trade Risk Control**

This report lists per Business Unit all Pre-Trade Risk (PTR) limits at the start of the day and all corresponding maintenance activities during the day.

This report is available only for derivative markets.

Frequency: Daily.



## **3 Changes in XML Reports**

### **3.1 Changes of quantity format**

Many text report layouts changed, not because of more or less fields, but due to adding four decimal places to quantity fields.

The following reports are affected:

- CB042 Fee Per Executed Order
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- RD125 User Transaction Size Limit Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TR100 Order to Trade Ratio Report
- TR101 MiFID II OTR Report
- TR102 Excessive System Usage Report
- TT132 Market Maker Protection

### **3.2 RD115 User Profile Status**

The field userRiskGroupId added to rd115Rec1.

### **3.3 TA115 Total Return Futures Parameters**

The field underlyingIndex changed its name to underlyingClose.

The text report heading changed accordingly.

The field rFactor added to ra115ProductRec.

The field prelimIndex changed its name to prelimUnderlying.

The field finalIndex changed its name to finalUnderlying.

### **3.4 TC545 Daily TES Maintenance**

The field exchRat has been added to tc545Rec.

The TextHeading of field eventId has been changed to Neg Ev ID.

### **3.5 TC810 T7 Daily Trade Confirmation**

Usage code has changed to optional for the following fields:

- matchEvent.
- exchangeOrderId.
- versionNo.
- ordPrFilCod.
- ordTyp.
- timeValidity.
- ctrPtyld.
- tvtic.
- ctrPtyld.

The following fields have been added to tc810Rec:

- accIntAmount.
- accIntDay.
- liqProvActivity.
- riskReduction.
- clientIdentifier.
- execQualifier.
- execIdentifier.
- investQualifier.
- investIdentifier.

The following fields have been added to tc810Grp2:

- sumTESVolBuy.
- sumTESVolSell.

### **3.6 TC812 T7 Daily Prevented Self-Matches**

Usage code of field timeValidity changed to optional.

### **3.7 TE545 Daily TES Maintenance**

The following fields have been added to te545Rec: isOnBook, basketId.

The group OnBehalfGrp renamed to onBehalfGrp.

The field customIndex renamed to customUnderlyingPrice.

The field riskReduction added to group sideClearingInfo.  
The TextHeading of field eventId has been changed to Neg Ev ID.  
The TextHeading of field riskReduction has been changed to CommHedgFig.

### **3.8 TE600 Eurex EnLight Maintenance**

The TextHeading of field dealStatus changed to Deal.

### **3.9 TE610 Eurex EnLight Best Execution Summary**

The following fields have been added to te610Rec:

- dealUpdateTime.
- dealStatus.

### **3.10 TE810 T7 Daily Trade Confirmation**

Usage code changed for field tvtic to optional.

The following fields have been added to te810Rec:

- liqProvActivity.
- riskReduction.
- clientIdentifier.
- execQualifier.
- execIdentifier.
- investQualifier.
- investIdentifier.
- basketId.

### **3.11 TE812 Daily Prevented Self-Matches**

Usage code changed for field timeValidity to optional.

### **3.12 TR101 MiFID II OTR Report**

Report structure and fields completely re-arranged.

### **3.13 TR160 Identifier Mapping Error**

New field typOrig added to tr160Rec.

### **3.14 TR901 MiFID II Message Rate Report**

Report structure and fields completely re-arranged.

### **3.15 TT132 Market Maker Protection**

Usage code of field sessionId changed to optional.

Deletion of field instrumentType.

## 4 New Fields

### 4.1 **accrIntAmount**

Description: This field contains the accrued interest amount for bond trades.

Format: numeric signed 12, 2

Where used:

- TC810 T7 Daily Trade Confirmation

### 4.2 **accrIntDay**

Description: This field contains the accrued interest days for a bond instrument.

Format: numeric signed 4

Where used:

- TC810 T7 Daily Trade Confirmation

### 4.3 **agreedClientSide**

Description: This field contains the buy code, which indicates the agreed client side of a CLIP trading indication.

Format: alphanumeric 1

Valid Values and Decodes:

- "B" -> BUY
- "S" -> SELL

Where used:

- TE590 CLIP Trading Indication

### 4.4 **agreedPrice**

Description: This field contains the agreed price of a CLIP trading indication.

Format: numeric signed 9, 5

Where used:

- TE590 CLIP Trading Indication

#### **4.5 agreedQuantity**

Description: This field contains the agreed quantity of a CLIP trading indication.

Format: numeric 13, 4

Where used:

- TE590 CLIP Trading Indication

#### **4.6 arrangementId**

Description: This field contains the arrangement ID of a CLIP trading indication.

Format: numeric 20

Where used:

- TE590 CLIP Trading Indication

#### **4.7 basketId**

Description: If a TES trade was part of a basket, this field contains the ID of the basket.

Format: numeric 20

Where used:

- TE545 Daily TES Maintenance
- TE810 T7 Daily Trade Confirmation

#### **4.8 bilateralRelation**

Description: This field indicates the relation between the client broker and the proprietary broker of a bilateral CLIP trading indication.

Format: alphanumeric 1

Valid Values and Decodes:

- "2" -> SAME-BU
- "3" -> DIFF-BU

Where used:

- TE590 CLIP Trading Indication

#### **4.9 brokerRole**

Description: This field indicates the role of a broker in a CLIP trading indication.

Format: alphanumeric 1

Valid Values and Decodes:

- "1" -> CLIENT
- "2" -> PROPRIETARY

Where used:

- TE590 CLIP Trading Indication

#### **4.10 buyLimit**

Description: This field contains the buy limit.

Format: numeric 10

Where used:

- TT136 Pre-trade Risk Control

#### **4.11 counterpartyBrokerBU**

Description: This field contains the Business Unit for the counterparty broker of a CLIP trading indication.

Format: alphanumeric 8

Where used:

- TE590 CLIP Trading Indication

#### **4.12 counterpartyBrokerUser**

Description: This field contains the User of the Business Unit for the counterparty broker of a CLIP trading indication.

Format: alphanumeric 6

Where used:

- TE590 CLIP Trading Indication

#### **4.13 customUnderlyingPrice**

Renamed field from old name customIndex; format changed.

Description: This field represents the Custom Underlying Price, which is used in the trading to clearing trade price conversion of TAM trades for Total Return Futures.

Format: numeric signed 12, 8

Where used:

- TE545 Daily TES Maintenance

#### **4.14 disableMember**

Description: If reported, it indicates that a member has been set to disabled from trading by the clearing member.

Format: alphanumeric 8

Valid Values and Decodes:

"1" -> DISABLED

Where used:

- TT136 Pre-trade Risk Control

#### **4.15 enIDayCutLimitLp**

Description: This field contains the number of EnLight daily maximum number of RFQs addressed to the Liquidity Provider that need to be responded.

Format: numeric 3

Where used:

- TD961 Daily EnLight LP Performance

#### **4.16 enIDayRfqLp**

Description: This field contains the number of EnLight daily RFQs addressed to the Liquidity Provider.

Format: numeric 5

Where used:

- TD961 Daily EnLight LP Performance

#### **4.17 enIDayVldRfqLp**

Description: This field contains the number of EnLight daily valid number of RFQs addressed to the Liquidity Provider.

Format: numeric 5

Where used:

- TD961 Daily EnLight LP Performance

#### **4.18 enIDayVldRfqMkt**

Description: This field contains the number of EnLight daily valid RFQs of the total market.

Format: numeric 5

Where used:

- TD961 Daily EnLight LP Performance

#### **4.19 enIDayVldRfqResponses**

Description: This field contains the number of EnLight valid good RFQ responses provided on this day by Liquidity Provider.



Format: numeric 5

Where used:

- TD961 Daily EnLight LP Performance

#### **4.20 enIFulflnd**

Description: This field contains the information on whether Liquidity Provider has fulfilled MTD the EnLight Building Block requirement (yes/no).

Format: alphanumeric 3

Where used:

- TD962 MTD EnLight LP Performance

#### **4.21 enIMtdCutLimitLp**

Description: This field contains the cutoff limit for the number of RFQs for the Liquidity Provider.

Format: numeric 3

Where used:

- TD962 MTD EnLight LP Performance

#### **4.22 enIMtdCutLimitMkt**

Description: This field contains the cutoff limit for the number of RFQs for the total market.

Format: numeric 3

Where used:

- TD962 MTD EnLight LP Performance

#### **4.23 enIMtdVldRfqLp**

Description: This field contains the number of EnLight MTD valid number of RFQs addressed to the Liquidity Provider.

Format: numeric 5

Where used:

- TD962 MTD EnLight LP Performance

#### **4.24 enIMtdVldRfqMkt**

Description: This field contains the number of EnLight MTD valid RFQs of the total market.

Format: numeric 5

Where used:

- TD962 MTD EnLight LP Performance

#### **4.25 enIMtdVldRfqResponses**

Description: This field contains the the number of EnLight valid good RFQ responses provided MTD by Liquidity Provider.

Format: numeric 5

Where used:

- TD962 MTD EnLight LP Performance

#### **4.26 enIViolPct**

Description: This field contains the information on the RFQ response violation percentages MTD.

Format: numeric 5, 2

Where used:

- TD962 MTD EnLight LP Performance

#### **4.27 finalUnderlying**

Renamed field from old name finalIndex; format changed to numeric 12, 8.

Description: This field represents the Final Underlying Price, which is used for the final trading to clearing trade price conversion in Total Return Futures. It is equal to the current day's underlying close price.

Format: numeric signed 12, 8

Where used:

- TA115 Total Return Futures Parameters

#### **4.28 firmOtrNo**

Description: This field displays the value of the daily order to trade ratio (OTR) based on numbers.

Format: numeric 15, 4

Where used:

- TR101 MiFID II OTR Report

#### **4.29 firmOtrVol**

Description: This field displays the value of the daily order to trade ratio (OTR) based on volumes.

Format: numeric 15, 4

Where used:

- TR101 MiFID II OTR Report

#### **4.30 incomingOrderIndicator**

Description: This field indicates how a CLIP order is processed in the matching.

Format: alphanumeric 1

Valid Values and Decodes:

- "1" -> CLIP\_INCOMING
- "2" -> CLIP\_RESTING
- "3" -> CLIP\_TOLERABLE

Where used:

- TE590 CLIP Trading Indication

#### **4.31 isOnBook**

Description: This field denotes if an uploaded TES trade is marked as on-book.

Format: alphanumeric 1

Valid Values and Decodes:

- "0" -> F
- "1" -> T

Where used:

- TE545 Daily TES Maintenance

#### **4.32 lateralityIndicator**

Description: This field indicates whether a CLIP trading indication involves the client broker and the proprietary broker of a CLIP trading indication are identical (unilateral) or are two different parties (bilateral).

Format: alphanumeric 1

Valid Values and Decodes:

- "1" -> UNILATERAL
- "2" -> BILATERAL

Where used:

- TE590 CLIP Trading Indication

#### **4.33 leadParticipant**

Description: This fields indicates the name of the lead participant of an investment firm.

Format: alphanumeric 5

Where used:

- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report

#### **4.34 leadPartLngName**

Description: This fields indicates the long name of the lead participant.

Format: alphanumeric 40

Where used:

- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report

#### **4.35 limLongGCM**

Description: This field contains the limit set for long (buy) by GCM for its NCM.

Format: numeric 10

Where used:

- TT136 Pre-trade Risk Control

#### **4.36 limLongNCM**

Description: This field contains the limit set for long (buy) by NCM.

Format: numeric 10

Where used:

- TT136 Pre-trade Risk Control

#### **4.37 noTransactionsDatelsin**

Description: This fields sums up noTransactionDate over all participants of an investment firm.

Format: numeric 10

Where used:

- TR901 MiFID II Message Rate Report

#### **4.38 noTransactionsMtdlsin**

Description: This fields sums up noTransactionMtd over all participants of an investment firm.

Format: numeric 10

Where used:

- TR901 MiFID II Message Rate Report
- TR902 Daily Order and Quote Transactions

#### **4.39 openQuantity**

Description: This field contains the remaining open quantity of a CLIP trade side. In case of a generated CLIP tolerable broker order this corresponds to the available but not executed quantity for a CLIP trade side at a match step.

Format: numeric 13, 4

Where used:

- TE590 CLIP Trading Indication

#### **4.40 prelimUnderlying**

Renamed field from old name prelimIndex; format changed to numeric signed 12, 8.

Description: This field represents the Preliminary Underlying Price, which is used for the preliminary trading to clearing trade price conversion in Total Return Futures. It is equal to the previous day's underlying close price.

Format: numeric signed 12, 8

Where used:

- TA115 Total Return Futures Parameters

#### **4.41 ptrActivity**

Description: The type of maintenance activity. Deletions are reported as modifications. Reported is also the internal reload of existing limits by T7 at the time of system start-up.

Format: alphanumeric 6

Valid Values and Decodes:

- "1" -> ADD
- "2" -> ADDMOD
- "4" -> LOA

Where used:

- TT136 Pre-trade Risk Control

#### **4.42 ptrLimitType**

Description: Distinguishes between limits that have been set by the exchange, by the clearing member or by the member himself.

Format: alphanumeric 3

Valid Values and Decodes:

"1" -> EXC  
"2" -> CLE  
"3" -> MEM

Where used:

- TT136 Pre-trade Risk Control

#### **4.43 ptrScope**

Description: Distinguishes between on-book trading and off-book trading.

Format: alphanumeric 1

Valid Values and Decodes:

"1" -> ORD  
"2" -> TES

Where used:

- TT136 Pre-trade Risk Control

#### **4.44 ptrUserGroup**

Description: The PTR user group, for which a Pre-Trade Risk limit has been set.

Format: alphanumeric 3

Where used:

- TT136 Pre-trade Risk Control

#### **4.45 publishPrice**

Description: This field indicates whether the agreed price of a CLIP trading indication is disclosed in the CLIP announcement.

Format: alphanumeric 1

Valid Values and Decodes:

"Y" -> true  
"N" -> true

Where used:

- TE590 CLIP Trading Indication

#### **4.46 publishQtyFlg**

Description: This field indicates whether the agreed quantity of a CLIP trading indication is disclosed in the CLIP announcement.

Format: alphanumeric 1

Valid Values and Decodes:

"Y" -> true  
"N" -> true

Where used:

- TE590 CLIP Trading Indication

#### **4.47 publishSide**

Description: This field indicates whether the agreed client side of a CLIP trading indication is disclosed in the CLIP announcement.

Format: alphanumeric 1

Valid Values and Decodes:

"Y" -> true  
"N" -> true

Where used:

- TE590 CLIP Trading Indication

#### **4.48 realisedVola**

Renamed field from old name realisedVol.

Description: This field indicates the realised volatility defined as the squared root of the realised variance.

Format: numeric 5, 2

Where used:

- TA114 Variance Futures Parameter

#### **4.49 rFactor**

Description: The R-Factor is applied to various Total Return Futures parameters in order to adapt them in the event of a corporate action.

Format: numeric 12, 8

Where used:

- TA115 Total Return Futures Parameters

#### **4.50 sellLimit**

Description: This field contains the sell limit.

Format: numeric 10

Where used:

- TT136 Pre-trade Risk Control

#### **4.51 settlementVola**

Renamed field from old name settlementVol.

Description: This field indicates the settlement volatility used to calculate the settlement price.

Format: numeric 5, 2

Where used:

- TA114 Variance Futures Parameter

#### **4.52 standardVola**

Renamed field from old name standardVol.

Description: This field indicates the standard volatility defined as the squared root of the standard variance.

Format: numeric 5, 2

Where used:

- TA114 Variance Futures Parameter

#### **4.53 sumBUOtrExecOrdNo**

Description: This field contains the total number of all order and quote executions of all traders of a member, which were active in an respective ISIN.

Format: numeric 10

Where used:

- TR101 MiFID II OTR Report

#### **4.54 sumBUOtrExecOrdVol**

Description: This field contains the total volume of all order and quote executions of all traders of a member, which were active in an respective ISIN.

Format: numeric 19, 4

Where used:

- TR101 MiFID II OTR Report

#### **4.55 sumBUOtrOrdNo**

Description: This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.

Format: numeric 10



Where used:

- TR101 MiFID II OTR Report

#### **4.56 sumBUOtrOrdVol**

Description: This field contains the total volume of all order and quote insertions, modifications and deletions of all traders of a member, which were active in an respective ISIN.

Format: numeric 19, 4

Where used:

- TR101 MiFID II OTR Report

#### **4.57 sumFirmOtrExecOrdNo**

Description: This field contains the total number of all order and quote executions on firm level (all traders of all members), which were active in an ISIN.

Format: numeric 11

Where used:

- TR101 MiFID II OTR Report

#### **4.58 sumFirmOtrExecOrdVol**

Description: This field contains the total volume of all order and quote executions on firm level (all traders of all members), which are active in one ISIN.

Format: numeric 20, 4

Where used:

- TR101 MiFID II OTR Report

#### **4.59 sumFirmOtrOrdNo**

Description: This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.

Format: numeric 11

Where used:

- TR101 MiFID II OTR Report

#### **4.60 sumFirmOtrOrdVol**

Description: This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all members), which are active in one ISIN.

Format: numeric 20, 4

Where used:

- TR101 MiFID II OTR Report

#### **4.61 sumStepTotExecQty**

Description: This field contains the accumulated matched quantity across all match steps for a CLIP trading indication.

Format: numeric 13, 4

Where used:

- TE590 CLIP Trading Indication

#### **4.62 tradeSideId**

Description: This field contains the CLIP trade side ID.

Format: numeric 20

Where used:

- TE590 CLIP Trading Indication

#### **4.63 tradingIndicationActivity**

Description: This field contains the activity for a CLIP trading indication.

Format: alphanumeric 1

Valid Values and Decodes:

- "1" -> ADD
- "2" -> DEL
- "3" -> MTCH

Where used:

- TE590 CLIP Trading Indication

#### **4.64 tradingIndicationId**

Description: This field contains the ID of a CLIP trading indication.

Format: numeric 20

Where used:

- TE590 CLIP Trading Indication

#### **4.65 transactions12MIsin**

Description: This field sums up transactions12M over all participants of an investment firm.

Format: numeric 8

Where used:

- TR901 MiFID II Message Rate Report
- TR902 Daily Order and Quote Transactions

#### **4.66 typOrig**

Description: This field contains the type of origin.

Format: alphanumeric 1

Valid Values and Decodes:

- "0" -> ME
- "1" -> TES

Where used:

- TR160 Identifier Mapping Error

#### **4.67 underlyingClose**

Renamed from old name underlyingIndex; format changed to numeric 12, 8.

Description: This field represents the daily Underlying Close Price. It becomes available daily at the end of the trading session. In the context of Total Return Futures, it is used as the final underlying price for the current business day, and as the preliminary underlying price for the next business day.

Format: numeric signed 12, 8

Where used:

- TA115 Total Return Futures Parameters

#### **4.68 userRiskGroupId**

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

## 5 Changed Fields

### 5.1 Change of Quantity Format

With T7 release 7.0, order quantity fields and fields with values derived from order quantity values are changed in format by adding four decimal places. This results in the following format changes.

Please note, that also several fields have been renamed (deleted / added) which also changed in format by adding four decimal places. Find them in the list of the New Fields.

Changed format to numeric 11, 4:

- minimumValueVol

Changed format to numeric signed 12, 4:

- prodVolM

Changed format to numeric 13, 4:

- accumQty
- baseVol
- bidQty
- clearingQty
- dayTesVol
- dayTotVol
- dealQty
- deletedQty
- effMaxCalSprdQty
- effMaxOrdrQty
- effMaxTESQty
- eventOpenQty
- eventOverallQty
- eventTotalDealQty
- execQty
- initDispQty
- lastNegotiatedQty
- maxCalSprdQty
- maxOrdrQty
- maxTESQty
- mtdTesVol
- mtdTotVol
- mthReqVol
- nomVal
- offerQty
- openBuyVolume
- openSellVolume
- opnIntQty
- optUsedQty
- ordrQty
- quoteSizeQuality

- quotQty
- randHighQty
- randLowQty
- reqMthVol
- reqQty
- seriMthTrdQtyBst
- seriMthTrdQtyVDO
- seriTrdTotQtyBst
- seriTrdTotQtyVDO
- smpDeletedQty
- sumMembTotBuyOrdr
- sumMembTotSellOrdr
- sumPartTotBuyOrdr
- sumPartTotSellOrdr
- sumProdTESCigBuy
- sumProdTESCigSell
- sumProdTESVolBuy
- sumProdTESVolSell
- sumProdTotCigBuy
- sumProdTotCigSell
- sumProdTotCntrBuy
- sumProdTotCntrSell
- sumProdVolM
- sumTESCigBuy
- sumTESCigSell
- sumTESVolBuy
- sumTESVolSell
- sumTotCigBuy
- sumTotCigSell
- sumTotCntrBuy
- sumTotCntrSell
- trdQty
- underlyingQty

Changed format to numeric 14, 4:

- mmpVega
- mmpVolume
- mmpDelta

Changed format to numeric 15, 4:

- sumAcctOrdrVol
- sumAllVolume
- sumClasDayTesVol
- sumClasDayTotVol
- sumClasMtdTesVol
- sumClasMtdTotVol
- sumClasOpnIntQty

- sumCurrOrdrVol
- sumHseOrdrVol
- sumInstOrdrVol
- sumMembOrdrVol
- sumNonDiscIVolume
- sumProdDayTesVol
- sumProdDayTotVol
- sumProdMtdTesVol
- sumProdMtdTotVol
- sumProdOpnIntQty
- sumSynVolume
- sumTesVolume

Changed format to numeric 16, 4:

- qty
- totalUserExecOrdrVol
- totalUserOrdrVol
- tradVolume

Changed format to numeric 17, 4:

- etiCmlVol
- orderedVol
- sumHseOrdrQty
- tradedVol

## 5.2 matchType

Additional valid values:

"7" -> CLIP\_MATCH

"8" -> CONTINUOUS\_AUCTION

## 5.3 maxRatioMarket12M

Format changed to numeric 6, 2.

## 5.4 maxRatioMarketDate

Format changed to numeric 6, 2.

## 5.5 maxRatioMarketMtd

Format changed to numeric 6, 2.

## **5.6 orderVol**

Format changed to alphanumeric 17.

## **5.7 ratioMarket12M**

Format changed to numeric 6, 2.

## **5.8 ratioMarketDate**

Format changed to numeric 6, 2.

## **5.9 ratioMarketMtd**

Format changed to numeric 6, 2.

## **5.10 ratioSingle12M**

Format changed to numeric 6, 2.

## **5.11 ratioSingleDate**

Format changed to numeric 6, 2.

## **5.12 ratioSingleMtd**

Format changed to numeric 6, 2.

## **5.13 reason**

New valid value 250: DEFREJ.

New valid value 251: DEFIOC.

## **5.14 tesActivity**

Additional valid value:

"7" -> AUT

## **5.15 tesType**

Format changed to alphanumeric 1.

New valid value and decode 8: LIS.

New valid value and decode 9: OTC.

## **5.16 tradeType**

New valid value and decode H: CLIP.

New valid value and decode I: CLOB.



## 6 Deleted Fields

- actTradeDay
- customIndex; now renamed to customUnderlyingPrice.
- finalIndex; now renamed to finalUnderlying.
- numTradeDays
- prelimIndex; now renamed to prelimUnderlying.
- realisedVol; now renamed to realisedVola
- settlementVol; now renamed to settlementVola.
- standardVol; now renamed to standardVola.
- sumOtrExecOrdrNo
- sumOtrExecOrdrVol
- sumOtrOrdrNo
- sumOtrOrdrVol
- underlyingIndex; now renamed to underlyingClose.