T7 Release 7.0

XML Report Manual Modification Notes

Modification Announcement

Table of Contents

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 recieved 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 ersponses 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 recieved 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.
- ordrPrtFilCod.
- ordrTyp.
- timeValidity.
- ctrPtyId.
- tvtic.
- ctrPtyId.

The following fields have been added to tc810Rec:

- accrIntAmount.
- accrIntDay.
- 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 CommHedgFlg.

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 enlDayCutLimitLp

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

Format: numeric 3

Where used:
- TD961 Daily EnLight LP Performance

4.16 enlDayRfqLp

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

Format: numeric 5

Where used:
- TD961 Daily EnLight LP Performance

4.17 enlDayVldRfqLp

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

Format: numeric 5

Where used:
- TD961 Daily EnLight LP Performance

4.18 enlDayVldRfqMkt

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 enlDayVldRfqResponses

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 enlFulfInd

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 enlMtdCutLimitLp

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 enlMtdCutLimitMkt

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 enlMtdVldRfqLp

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 enlMtdVldRfqMkt

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 enlMtdVldRfqResponses

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 enlViolPct

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 noTransactionsDateIsin

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 noTransactionsMtdIsin

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 form 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 sumBUOtrExecOrdrNo

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 sumBUOtrExecOrdrVol

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 sumBUOtrOrdrNo

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 sumBUOtrOrdrVol

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 sumFirmOtrExecOrdrNo

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 sumFirmOtrExecOrdrVol

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 sumFirmOtrOrdrNo

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 sumFirmOtrOrdrVol

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 fields 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
- sumProdTESClgBuy
- sumProdTESClgSell
- sumProdTESVolBuy
- sumProdTESVolSell
- sumProdTotClgBuy
- sumProdTotClgSell
- sumProdTotCntrBuy
- sumProdTotCntrSell
- sumProdVolM
- sumTESClgBuy
- sumTESClgSell
- sumTESVolBuy
- sumTESVolSell
- sumTotClgBuy
- sumTotClgSell
- 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
- sumNonDisclVolume
- 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.