



9 May 2018

Eurex Exchange News | Enhanced TVTIC processing

Dear Eurex participants,

With this readiness news we want to provide you with an update about our enhancements to process the TVTIC (Trading Venue Transaction Identification Code), which is a part of the transaction reporting requirements (Commission Delegated Regulation (EU) 2017/590) and the audit trail requirements of trading venues (Commission Delegated Regulation (EU) 2017/580).

Currently, the TVTIC is provided as an end-of-day information in the Report TE810 in the field TVTIC and as a real-time information via CEF[®] Core in the field TRANS_ID_CODE (846F). The enhancement introduces a modified creation rule by adding the MatchStep ID at the end of the current TVTIC.

With T7 release 6.1, which is scheduled for go-live on 18 June 2018, the report TE810 and CEF[®] Core provides the TVTIC according the modified creation rule. As of 22 May 2018, the modified TVTIC will be available in the Eurex (XEUR) Simulation environment.

From these dates onwards, the TVTIC has to be concatenated by the following fields:

TVTIC = Envir_Flag (1) + T7 SecurityID (20) + TranTime(20) + DealType(1) + MatchStepID(10)

Please note that the length of the fields shall be fixed with leading zeros to the given 52-character string values below. It is recommended to take the data required to create the TVTIC from the T7 ETI interface.

- **Envir_Flag (1)**
as a prefix from session context
 - Valid value "1" for T7 environment
 - Valid value "2" for T7 / FX environment
- **SecurityID (20)**
 - EMDI, ETI, FGW, RDI/RDF: SecurityID (tag 48)
- **TranTime (20)**
 - ETI, trade notification and TES trade broadcast: Transaction Time Stamp (tag 60)
 - EMDI: MDEntryTime (tag 273)
 - FGW in Execution and Trade Capture Report: UTransactTime (tag 30060)
- **DealType (1)**
 - Valid value "0" for on-book
 - Valid value "1" for off-book
 - EMDI: MDOriginType (tag 1024)
- **MatchStepID (10)**
 - ETI, trade notification broadcast: TradeMatchID (tag 880)
 - ETI, TES trade broadcast: PackageID (tag 2489)

- EMDI: MDEntryID (tag 278)
- FGW: TrdMatchID (tag 880)
- In case of an underlying future leg trade resulting from an option volatility strategy (ETI: RelatedProductComplex (tag 28587) set to "4" – Volatility Strategy), the MatchStepID is always set to "0000000000"

Thus, the number of characters of the TVTIC increases to maximum 52-character string value from current 42-character string value.

The following aspect is only relevant for derivatives markets:

The T7 SecurityID used for the creation of the TVTIC is always a simple instrument Security ID. In case of a complex (multi-leg) instrument match, the TVTIC is created on instrument leg level and the corresponding leg instrument Security ID is taken into account. Consequently, a TVTIC on complex instrument level is not supported. As an example, a matching event of a futures calendar spread results to two TVTIC which only differ by the SecurityID representing the corresponding T7 instrument ID of leg 1 and leg 2 (regardless whether the matching event involves synthetic matching or not).

Please note, that reporting manual "[Information handbook for audit trail, transaction and other regulatory reportings under the MiFID II/MiFIR regime, Frankfurt Stock Exchange and Eurex](#)" has been updated.

If you have any further questions or comments please do not hesitate to contact your Key Account Manager or send an email to customer.readiness@eurexchange.com.

Kind regards
Your Customer Readiness Team

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