

T7 Release 6.1

XML Report Manual Modification Notes

Modification Announcement

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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 1.1.2. as compared to the version 1.0.10.

2 New Member Reports

In this chapter the new member reports are described.

2.1 TA116 Decay Split Table

This report lists the decay split table for the current business day for each decaying product and each active decaying instruments. This report will be sorted and split per decaying product and decaying instrument.

The target instruments are sorted per Split position.

This report is available only for derivatives markets.

3 Changes in Member XML Reports

In this chapter the changes to existing reports are described per report.

3.1 Applicable across all reports

Usage code of instrumentMnemonic field is made optional across all reports.

3.2 TC810 T7 Daily Trade Confirmation

The fields sideLiquidityInd is added in tc810Rec.

3.3 TD930 Daily Trade Statistics

The field lstTrdPrc is deleted. The field lstValPrc is renamed to lstExchPrc.

3.4 TE600 Eurex Enlight Maintenance

Report name is changed from Selective RFQ Service Maintenance to Eurex Enlight Maintenance.

Report layout is changed to incorporate newly introduced fields.

3.5 TE610 Eurex Enlight Best Execution Summary

Report name is changed from Selective RFQ Service Best Execution Summary to Eurex Enlight Best Execution Summary.

Report layout is changed to incorporate newly introduced fields.

3.6 TE810 T7 Daily Trade Confirmation

The fields sideLiquidityInd is added in te810Rec.

3.7 TR160 Identifier Mapping Report

The fields uploadFile, rowNum and tsField are added in tr160Rec.

3.8 TR162 Algo HFT Error

The fields uploadFile, rowNum and tsField are added in tr162Rec.

3.9 RD115 User Profile Status

The fields prefSettlAcct and prefSettlLocat are added in rd115Rec1.

4 Deletions in Member XML Reports

In this chapter the reports which are deleted are specified.

4.1 TD980 Excessive System Usage Report

4.2 TD981 Month-to-Date OTR

4.3 TL100 Order to Trade Ratio

4.4 TL900 Daily Order and Quote Transactions

4.5 TR900 Daily Order and Quote Transactions

5 New Fields

5.1 contractMonth

This field indicates the contract month of the instrument.

5.2 contractYear

This field indicates the contract year of the instrument.

5.3 decaySplit

This flag indicates number of target instruments per decaying instrument.

5.4 lastNegotiatedPrc

This field contains the Last Negotiated Price and shown to the respondent based on the corresponding Show Last Negotiated Price Flag and Show Last Negotiated PriceQty Flag.

5.5 lastNegotiatedQty

This field contains the Last Negotiated Quantity and shown to the respondent based on the corresponding Show Last Negotiated PriceQty Flag.

5.6 noOfRespondents

This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag.

5.7 prefSettlAcct

This field contains the preferred settlement account.

5.8 prefSettlLocat

This field contains the preferred settlement location and is only relevant for Cash Market.

5.9 rowNumber

The row number of the upload file where the error appears.

5.10 showLastNegotiatedPrc

This flag set by requester to show the last negotiated price to the respondent.

5.11 showLastNegotiatedPrcQty

This flag set by requester to show the last negotiated price and quantity to the respondent.

5.12 showNoOfRespondents

This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

5.13 sideLiquidityInd

This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.

5.14 splitPosition

This field indicates the target instrument counter.

5.15 strikePrc

The price at which the underlying is received or delivered when an option is exercised. This price is also referred as exercise price.

5.16 targetProduct

This field contains the target Product of decaying instrument.

5.17 tsField

The name of the field in the trading system in which the error occurred.

5.18 underlyingDelta

This field contains the Underlying Leg Delta being traded as part of Delta Exchange.

5.19 underlyingEffectiveDelta

This field contains the Effective Underlying Leg Delta being traded as part of Delta Exchange.

5.20 underlyingQty

This field contains the Underlying Leg Quantity being traded as part of Delta Exchange.

5.21 uploadFile

The name of the upload file.

6 Changed Fields

6.1 bboType

Following Valid Values and Decodes are added.

Value "1" for decode CLOB

Value "2" for decode AGG_CLOB

Value "3" for decode IMPL_CLOB

Value "4" for decode AGG_IMPL_CLOB

6.2 errDescription

errDescription field size is changed from alphanumeric 1 to alphanumeric 2.

Following Valid Values are added

Value "1" for Description "Client long value is missing".

Value "2" for Description "Duplicate record in database".

Value "3" for Description "Pending allocations. Client long value has not been provided for Short Code ID".

Value "4" for Description "Aggregated order. Client long value is neither a National ID or LEI nor an ALGO ID, but the respective Short Code ID stands for several clients".

Value "5" for Description "Duplicate record submitted on the same business date".

Value "6" for Description "Invalid Short Code ID".

Value "7" for Description "ParticipantID not assign".

Value "8" for Description "MIC not assigned".

Value "9" for Description "Invalid uploadFile format".

Value "10" for Description "Invalid value in the field Participant ID".

Value "11" for Description "Invalid value in field MIC".

Value "12" for Description "Invalid value in field Status Indicator".

Value "13" for Description "Invalid value in field Valid from date".

Value "14" for Description "Invalid value in field Classification rule".

Value "15" for Description "Invalid value in field National ID Country Code".

Value "16" for Description "Invalid value in field National ID Priority".

Value "17" for Description "Invalid value in field Client long value".

Value "18" for Description "Invalid LEI format for Client long value".

Value "19" for Description "Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, NORE, No Client or NO CLIENT".

Value "98" for Description "Complete uploadFile rejected".

Value "99" for Description "Other errors".

6.3 eventStatus

The Value “4” for Decode “SYSCLS” is added.

6.4 lastExchPrc

The field lastValPrc is renamed to lastExchPrc.

6.5 negotiatedUnderlying

Following Valid Values and Decodes are added .

The Value “0” for Decode “FALSE”.

The Value “1” for Decode “TRUE”.
