

T7 Release 11.0

XML Report Manual Modification Notes

Date: November 3, 2022

Version: 110.3.3

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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 11.0. This modification announcement outlines changes as compared to T7 release 10.1. The associated T7 XML Report manual version is 110.3.3.

2 New Reports

The following chapter outlines the new reports introduced with T7 Release 11.0.

2.1 TT138 Pre-trade Risk Control for Cash

Description This report lists per business unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day.
This report is available only for Cash markets.

Frequency Daily

Availability This report is available for all members.

2.2 CB442 DBDX Fee Per Executed Order

Description This report lists each transaction per Order ID, the fee of each executed order and the order volume. It is summed by instrument and account type.
This report is sorted by trading currency, account type, instrument, and fee type. For each instrument the totals are shown for actual payable fees. For each trading currency, converted into billing currency by the mentioned exchange rate, these totals are accumulated by instrument and account type of an exchange member.
This report also provides a sum of order volume and number of orders.
This report is provided for DBDX only.

Frequency Daily

Availability This report is available for all members.

2.3 CB480 DBDX Monthly Fees and Rebates

Description This monthly report provides at the end of the month an overview of all monthly fees and rebates/refunds for DBDX for reconciling the invoice.
This report is provided for DBDX only.

Frequency Monthly

Availability This report is available for all members.

3 Changed Reports

3.1 List of reports with changes in layouts

The following XML reports have field level changes starting with Release 11.0, more details are explained in chapter 5 and chapter 6 of this document or in the respective Release Notes.

- RD215 Clearing Member Defined TSL Status
- RD225 Trading Member Defined TSL Status
- TA115 Total Return Futures Parameters
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE546 Daily Basket TES Maintenance
- TE600 Eurex EnLight Maintenance
- TL001 System Transaction Overview
- TR100 Order to Trade Ratio Report
- TR160 Identifier Mapping Error
- TR166 Identifier Mapping Final Error report
- TT136 Pre-trade Risk Control

3.2 Addition of existing fields in reports

The following existing fields are added in the reports.

- dealStatus

This field is added in below reports.

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary

3.3 Report Description changes

The following details are added in the TC600 Report description:

The Xetra EnLight High Frequency (HF) quotes are netted and only the last quote inside a netting interval will be reported in TC600 for requester and respondent.

4 Deleted Reports

The following reports will be deleted with the introduction of T7 Release 11.0

- RD120 User Transaction Size Limit Maintenance.
- RD125 User Transaction Size Limit Status.
- RD260 Participants Profile Maintenance.

5 New Fields

5.1 buyNotionalLimit

Description: This field states PTRL long limits (price * quantity) defined for a product for on-book trading.

Format: numeric signed 18, 8

Where used:

- TT138 Pre-trade Risk Control for Cash

5.2 chargeld

Description: This field contains the information of a third-party platform provided by the requester to the respondent.

Format: alphanumeric 132

Where used:

- TE600 Eurex EnLight Maintenance

5.3 currentCouponAccDist

Description: This field reports the Current Coupon Accrued Distribution, i.e. the distribution amount that on the reported day was attributed to the coupon, the coupon period of which is ongoing. It is applicable to Fixed Income Total Return Futures only.

Format: numeric signed 12, 6

Where used:

- TA115 Total Return Futures Parameters

5.4 maxCalSprdQtyCon

Description: This field contains the maximum TSL consumptions for calendar spreads for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD215 Clearing Member Defined TSL Status

5.5 maxCalSprdQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.6 maxCalSprdQtySTSLCon

Description: This field contains the maximum standard TSL consumption for calendar spreads for a given TSL product group and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.7 maxOrderQtyCon

Description: This field contains the maximum TSL consumption for on-exchange regular orders for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD215 Clearing Member Defined TSL Status

5.8 maxOrderQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for on-exchange regular orders for a given product and user for the current business day expressed in percent.

Format: numeric 5

- Where used: RD225 Trading Member Defined TSL Status

5.9 maxOrderQtySTSLCon

Description: This field contains the maximum standard TSL consumption for on-exchange regular orders for a given TSL product group and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.10 maxTESQtyCon

Description: This field contains the maximum TSL consumption for TES trades for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD215 Clearing Member Defined TSL Status

5.11 maxCalSprdQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.12 maxTESQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for TES trades for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.13 maxTESQtySTSLCon

Description: This field contains the maximum standard TSL consumption for TES trades for a given TSL product group and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.14 quoteWeightingCoeff

Description: This field contains the Quote Weighting Coefficient, which will be a weight assigned to options quotes in the context of the Pre-Trade Risk Limits functionality.

Format: numeric 5, 4

Where used:

- TT136 Pre-trade Risk Control.

5.15 quotingFrequency

Description: This field indicates the chosen quoting frequency for Xetra EnLight quotes that also governs the Xetra EnLight quote information distribution.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	HF	High frequency Xetra EnLight quotes.
1	LF	Low frequency Xetra EnLight quotes.

Where used:

- TC600 Xetra EnLight Maintenance.

5.16 rptCutOffTime

Description: This field contains the timestamp of the last considered transaction for generating of the report.

Format: TimeFormat

Where used:

- TR100 Order to Trade Ratio Report.

5.17 sellNotionalLimit

Description: This field states PTRL short limits (price * quantity) defined for a product for on-book trading.

Format: numeric signed 18, 8

Where used:

- TT138 Pre-trade Risk Control for Cash

5.18 showChargeID

Description: This flag is set by the requester to show the third-party provider information to the selected respondent.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	F	FALSE.
1	T	TRUE.

Where used:

- TE600 Eurex EnLight Maintenance

5.19 trfType

Description: This field indicates the type of a Total Return Futures product.

Format: alphanumeric 1

Valid Values	Decodes	Description
I	IDX	Equity Index Total Return Futures.
E	EQU	Equity Total Return Futures
B	BND	Fixed Income Total Return Futures

Where used:

- TA115 Total Return Futures Parameters.

6 Changed Fields

6.1 aT

The field format is changed as below:

- OLD: display in the Text Report is A
- NEW: display in the Text Report is XML only

Where used:

- TL001 System Transaction Overview

6.2 errDescription

The following new valid values are added

Valid Values	Decodes	Description
27		Retroactive or intraday changes are not permitted
28		Uploads with Valid from Date in the future can only be processed for the next trading day (T+1)
29		Changing classification rule is not permitted
30		Modification rejected; short code not registered in database

The following valid values is changed

Old:

Valid Values	Decodes	Description
2		Duplicate short / long code combination in database

New:

Valid Values	Decodes	Description
2		Registration rejected, short code/algoid already registered in database

Where used:

- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

6.3 limit

The field format is changed as below:

- OLD: numeric 9
- NEW: numeric 11

Where used:

- TL001 System Transaction Overview

6.4 prodTypId

The following new valid value is added

Valid Values	Decodes	Description
FIPS		Futures Inter-Product Spread

Where used:

- TR100 Order to Trade Ratio Report
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter

6.5 participRateAUMtd

The field description changed as below:

- OLD: This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.
- NEW: This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.6 participRateOAMtd

The field description changed as below:

- OLD: This field displays the participation rate in all opening auctions in one instrument month-to-date.
- NEW: This field displays the participation rate in all opening auctions in one instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.7 **participRateVolaMtd**

The field description changed as below:

- OLD: This field displays the participation rate in volatility interruptions in one instrument month-to-date.
- NEW: This field displays the participation rate in volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

7 Deleted Fields

No fields will be removed with Release 11.0.