T7 Release 9.0

XML Report Manual Modification Notes

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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 9.0. This modification announcement outlines changes as compared to T7 release 8.1. The associated T7 XML Report manual version is 90.~~2~~3.3.

2 New XML Reports

2.1 TD981 Special Market Making Report

Description: This daily report contains the special quotation requirements that will be activated once circumstances require so. This report has no effect on any Eurex fees nor Eurex incentives granted to Market Makers or Liquidity Provider schemes. Once an according scheme is activated, it can be used by the Market Maker to demonstrate the fulfilment of Market Maker obligations to any third party, e.g. a Competent Authority.
This report is available only for derivative markets

Frequency: Daily.

Availability: This report is available for all members.

2.2 TE548 Daily Compression Maintenance

Description: This report outlines the details of all the compression runs performed on this trading date by the compression service provider. The report shows for each compression run the maintenance activity done by the compression service provider along with the status of the related TES trades and TES trade sides.
This report is generated for the Business Unit which is acting as the compression service provider.
This report is available only for derivative markets.

Frequency: Daily.

Availability: This report is available for all members.

3 Changes to existing XML Reports

3.1 TC540 Daily Order Maintenance

The TC540 Daily Order Maintenance report will be available in XML format only starting from Release 9.0.

3.2 TE540 Daily Order Maintenance

The TE540 Daily Order Maintenance report will be available in XML format only starting from Release 9.0.

3.3 TR160 Identifier Mapping Error

In the record layout of the report exchangeOrderId field is replaced with transaction identifier field starting Release 9.0.

3.4 TR165 DMA Error Report

In the record layout of the report exchangeOrderId field is replaced with transaction identifier field starting Release 9.0.

3.5 TR902 Daily Order and Quote Transactions

Report description:

- OLD: This report contains the aggregation of transactions within the definition of Article 4(1)(40) of Directive 2014/65/EU. It is calculated on a daily basis and shows numbers for the report creation date, average of the last 12 months, average of the preceding 12 months and the new 12 months average including the report date.

- NEW: This report contains the aggregation of messages within the definition of Article 4(1)(40) of Directive 2014/65/EU. For calculation purposes, messages include the following events for orders and quotes: additions, modifications, and deletions.
  This report contains daily, month-to-date and yearly message rates per product as well as daily, month-to-date and yearly message rates of all products, for which there is a liquid market in accordance with Article 2(1)(17) of Regulation (EU) No 600/2014.

3.6 TR166 Identifier Mapping Final Error report

Report description:

- OLD: This report provides the final missing short code decryptions for the field "ClientID" of a trading day t after the deadline t+1 has passed. In addition, the counts of all used and missing short codes of the field "ClientID" of the trading day t are provided. The percentage of the missing decryptions of those short codes to the used short codes is provided. A month-to-date sum of missing short codes is also provided.

- NEW: This report provides the count of the final missing short codes for the fields Client ID, Execution ID, and Investment ID of a trading day t after the deadline t+1 has passed. In addition, the counts of all used short codes of the fields Client ID, Execution ID, and Investment ID of the trading day t are provided and the count of corrections of day t+1. The percentage of the missing decryptions of those short codes to the used short codes is provided. A month-to-date sum of missing short codes is also provided.

3.7 TT135 Risk Event Report

Report description:

- OLD: This report lists details concerning occured Stop-Button events. It shows the time of an event, S for stop/R for release action, the initiating member or the on behalf member of the event.

- NEW: This report lists details concerning occurred Stop-Button events initiated by the clearing member.

3.8 TD982 Special Report French Equity Options report

In the record layout of the report accumTim field is added starting Release 9.0.

4 Delete XML Reports

The following XML reports will be deleted from Report manual starting Release 9.0.

- TD940 Daily Trade Statistics
- TD941 Daily Regular Market Making Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD945 MTD Regular Market Making Quote Request Performance
- TD946 MTD Basis Building Block Liquidity Provider Quote Request Performance
- TD947 MTD Advance Market Making Quote Request Performance
- TD959 Designated Market Making Measurement

5 New Fields

5.1 basisAsk

Description: This field contains the basis ask price

Format: numeric signed 9,5

Where used:

- TE600 Eurex EnLight Maintenance

5.2 basisBid

Description: This field contains the basis bid price.

Format: numeric signed 9,5

Where used:

- TE600 Eurex EnLight Maintenance.

5.3 basisFlag

Description: This field indicates whether this is a basis trade negotiation.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	The negotiation is not of type Basis
1	TRUE	The negotiation is of type Basis

Where used:

- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

5.4 clearingAccount

Description: This field contains the clearing account value which is derived in accordance with the already existing account validation rules and consistency checks of Eurex Clearing.

Format: alphanumeric 32

Where used:

- TE810 T7 Daily Trade Confirmation.

5.5 compressionRunId

Description: This field indicates the compression run status.

Format: alphanumeric 20

Where used:
- TE548 Daily Compression Maintenance

5.6 compRunStatus

Description: This field indicates the compression run status.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	S	START COMPRESSION
2	C	COMPLETE COMPRESSION
3	X	CANCEL COMPRESSION

Where used:
- TE548 Daily Compression Maintenance.

5.7 compTime

Description: This field contains the time when the status of the compression run changed.

Format: TimeFormat18

Where used:
- TE548 Daily Compression Maintenance.

5.8 futureQty

Description: This field contains the new future quantity provided by the responder.

Format: numeric 13,4

Where used:
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

5.9 maxRatioSingleDate

Description: This field contains the maximum value per product of the daily report defined as NoTransactionsDate/NoSecDate.

Format: numeric 6, 2

Where used:

- TR902 Daily Order and Quote Transactions.

5.10 maxRatioSingleMtd

Description: This field contains the maximum value per product of the daily report defined as NoTransactionsMTD/NoSecMTD.

Format: numeric 6, 2

Where used:

- TR902 Daily Order and Quote Transactions.

5.11 maxRatioSingle12M

Description: This field contains the maximum value per product of the daily report defined as Transactions12M/TradingSec12M.

Format: numeric 6, 2

Where used:

- TR902 Daily Order and Quote Transactions.

5.12 newFuturePrc

Description: This field contains the calculated new future price based on the new reference price.

Format: numeric signed 9,5

Where used:

- TE600 Eurex EnLight Maintenance.
- TE610 Eurex EnLight Best Execution Summary

5.13 revAppTime

Description: This field contains the time when the Approve TES Trade request was processed.

Format: TimeFormat18

Where used:

- TE545 Daily TES Maintenance

5.14 revInitTime

Description: This field contains the time when the Reverse TES Trade request was processed.

Format: TimeFormat18

Where used:
- TE545 Daily TES Maintenance.

5.15 revReason

Description: This field contains the reason provided by the initiating user for reversing.

Format: alphanumeric 132

Where used:
- TE545 Daily TES Maintenance

5.16 revRequested

Description: This field indicates if a reversal was requested.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	F	The reversal was not requested electronically.
1	T	The reversal was requested electronically.

Where used:
- TE545 Daily TES Maintenance.

5.17 rmmAdmittInd

Description: This field indicates whether the Participant ID is admitted as Regulatory Market Maker according to Eurex Exchange Rules "par.52".

Format: alphanumeric 2

Where used:
- TD983 Regulatory Market Making MTD

5.18 showLastDealOnClosure

Description: This flag is set by the requester to show the last deal price, the quantity, and the deal time on the auto closure of the negotiation to the respondents who have responded with a quote.

Format: alphanumeric 1

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

Where used:

- TE600 Eurex EnLight Maintenance

5.19 shortCodeSrc

Description: This field contains the short codes, which resulted in error description "1 - Client long value is missing", the information is provided from which field the short code stems from.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
C	clientIdentifier	Client ID
E	executionIdentifier	Execution ID
I	investmentIdentifier	Investment ID

5.20 swapClearer

Description: This field defines whether the swap leg is cleared by Eurex Clearing AG or another clearer.

Format: alphanumeric 8

Valid Values	Decodes	Descriptions
0	ECAG	Eurex Clearing
1	NON_ECAG	Non-Eurex Clearing

Where used:

TE545 Daily TES Maintenance.

5.21 tacFlg

Description: This field defines whether an order is allowed to participate in the trade-at-close phase. It can be defined during order entry and cannot be modified thereafter.

Format: alphanumeric 1

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

Where used:

- TC540 Daily Order Maintenance.
- TC550 Open Order Detail.

5.22 tacEligibility

Description: This field defines the default setting for the field tacFlg during order entry. The field is defined per user and can be overwritten by direct input. If no input is provided, the default setting of this flag is used.

Format: alphanumeric 1

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

Where used:
RD115 User Profile Status.

5.23 transactionIdentifier

Description: This field contains the transaction identifier. For on exchange orders, it contains the exchangeOrderId and for TES trades, it contains the tesId. In case an error is detected in the short/long code upload file without a relation to an order/quote, either 9999999999999 for rejects, or 9999999999998 for warnings are displayed.

Format: alphanumeric 20

~~Valid Values~~	~~Decodes~~	~~Description~~
~~9999999999998~~	~~9999999999998~~	~~The data record is processed even if the long code might not be valid.~~
~~9999999999999~~	~~9999999999999~~	~~The data record is rejected.~~

Where used:

- TR160 Identifier Mapping Error.
- TR165 DMA Error Report

6 Changed Fields

6.1 activity

The following new valid value will be added:

Valid Values	Decodes	Description
7	O	Order Book Restatements

6.2 acctTypGrp

The below valid values are deleted.

Valid Values	Decodes	Description
BE	BE	Best Execution (Cash specific)

6.3 classRule

The below valid values are added

Valid Values	Decodes	Description
L	L	Indicates that the long value has to be 'AGGR' or 'PNAL'

6.4 exchangeOrderId

The field exchangeOrderId is deleted from TR160 Identifier Mapping Error and TR165 DMA Error Report.

6.5 feeTypCod

The below valid values are deleted.

Valid Values	Decodes	Description
722	722	BEST TRADE
723	723	CLEANUP

6.6 feeTypNam

The below valid values are deleted.

Valid Values	Decodes	Description
BEST TRADE	BEST TRADE	Transaction Fees Xetra BEST Service (executed quotes of the BEST Executor via the BEST Executor account "E")
BEST CLEANUP	BEST CLEANUP	Transaction Fees Xetra BEST Service (Cleanup)

6.7 longValue

Description:

- OLD: 35 alphanumerical characters, containing the long value. The following content will be possible: -National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible.
- NEW: 35 alphanumerical characters, containing the long value. The following content will be possible: -National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible-'PNAL' PNAL, if the short code belongs to a pending allocation.

6.8 matchType

The below valid values are deleted.

Valid Values	Decodes	Description
5	BEST_EXECUTION	Best Execution

6.9 maxRatioMarketDate

Description:

- OLD: This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsDate/ NoSecDate.
- NEW: This field contains the max value across all ISINs of the daily report defined as NoTransactionsDate/NoSecDate.

6.10 maxRatioMarket12M

- OLD: This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as Transactions12M/ TradingSec12M.
- NEW: This field contains the max value across all ISINs of the daily report defined as Transactions12M/TradingSec12M.

6.11 maxRatioMarketMtd

- OLD: This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsMTD/ NoSecMTD.
- NEW: This field contains the max value across all ISINs of the daily report defined as NoTransactionsMTD/NoSecMTD.

6.12 reason

The below valid values are deleted.

Valid Values	Decodes	Description
104	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	ClBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH

6.13 sideStatus

The following new valid value will be added:

Valid Values	Decodes	Description
6	RPE	Reversal is Pending
7	RAP	Reversal is Approved
8	REV	Reversed
9	RCX	Reversal is Cancelled

6.14 tesActivity

The following new valid values will be added:

Valid Values	Decodes	Description
9	REN	TES Reversal Entry.
10	RAP	TES Reversal Approval
11	REV	TES Reversal Approval by Market Supervision
12	RCX	TES Reversal is Cancelled

6.15 tesType

The following new valid value will be added.

Valid Values	Decodes	Description
12	COMP	COMPRESSION

6.16 tradeType

The below valid values are deleted.

Valid Values	Decodes	Description
G	BEST	Best Order Execution Trade (Cash Specific)

The following new valid value will be added:

Valid Values	Decodes	Description
J	TAC	On-exchange trade within the Trade-At-Close phase (Cash specific)

6.17 tradingCapacity

The below valid values are deleted

Valid Values	Decodes	Description
8	BE	Best Execution (Cash Specific)

7 Deleted Fields

7.1 bestExecution

The below valid values are deleted.

Valid Values	Decodes	Description
0	FALSE	The order was not entered as BEST Order
1	TRUE	The order was entered as BEST Order

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail

7.2 enableBESTAcct

The below valid values are deleted.

Valid Values	Decodes	Description
1	Y	Yes
2	N	No

Where used:

- RD115 User Profile Status

7.3 stpFlag

The field stpFlag is deleted from reports TE600, TE610, and TE810.