

T7 Release 6.0

XML Report Manual Modification Notes

Modification Announcement

© 2017 Copyright by Deutsche Börse AG ("DBAG"). All rights reserved.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter of this publication are owned by DBAG or other entities of Deutsche Börse Group. This includes, but is not limited to, registered designs and copyrights as well as trademark and service mark rights.

Specifically, the following trademarks and service marks are owned by entities of Deutsche Börse Group: Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Bonds®, Eurex Repo®, Eurex Strategy WizardSM, Euro GC Pooling®, F7®, FDAX®, FWB®, GC Pooling®, GCPI®, M7®, MDAX®, N7®, ODAX®, SDAX®, T7®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG.

The following trademarks and service marks are used by Deutsche Börse Group under license and are property of their respective owners:

All MSCI indexes are service marks and the exclusive property of MSCI Barra. ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG.

IPD® UK Annual All Property Index is a registered trademark of Investment Property Databank Ltd. IPD and has been licensed for the use by Eurex for derivatives.

SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG.

The STOXX® indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto. Bloomberg Commodity IndexSM and any related sub-indexes are service marks of Bloomberg L.P.

PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc.

Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc.

Taiwan Futures Exchange and TAIFEX are registered trademarks of Taiwan Futures Exchange Corporation.

Taiwan Stock Exchange, TWSE and TAIEX are the registered trademarks of Taiwan Stock Exchange Corporation.

BSE and SENSEX are trademarks/service marks of Bombay Stock Exchange (BSE) and all rights accruing from the same, statutory or otherwise, wholly vest with BSE. Any violation of the above would constitute an offence under the laws of India and international treaties governing the same.

Methods and devices described in this publication may be subject to patents or patent applications by entities of Deutsche Börse Group.

Information contained in this publication may be erroneous and/or untimely. Neither DBAG nor any entity of Deutsche Börse Group makes any express or implied representations or warranties regarding the information contained herein. This includes any implied warranty of the information's merchantability or fitness for any particular purpose and any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of the information.

Neither DBAG nor any entity of Deutsche Börse Group shall be responsible or liable for any errors or omissions contained in this publication, except for DBAG's or the respective Deutsche Börse Group entity's wilful misconduct or gross negligence.

Neither DBAG nor any entity of Deutsche Börse Group shall be responsible or liable for any third party's use of any information contained in this publication under any circumstances.

All descriptions, examples and calculations contained in this publication are for illustrative purposes only, and may be changed without further notice.

® Registered trademark of Deutsche Börse AG

Table of Contents

1	Introduction	4
2	Changes in Member XML Reports	5
2.1	TR901 MiFID II Message Rate Report	5
2.2	TR902 Daily Order and Quote Transactions	5
3	New Fields	6
3.1	maxRatioMarketDate	6
3.2	maxRatioMarketMtd	6
3.3	maxRatioMarket12M	6
4	Changed Fields	7
4.1	transStartMonth	7

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 1.0.9. as compared to the version 1.0.8.

T7 Release 6.0	
XML Report Manual Modification Notes	
Modification Announcement	
	18.12.2017
Changes in Member XML Reports	Page 5

2 Changes in Member XML Reports

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

2.1 TR901 MiFID II Message Rate Report

The fields maxRatioMarketDate, maxRatioMarketMtd and maxRatioMarket12M are added in tr901Grp1.

2.2 TR902 Daily Order and Quote Transactions

The entire report layout is changed.

3 New Fields

3.1 maxRatioMarketDate

This field contains the max value across all ISINs (for Cash Market) or all Products (for Derivatives Market) of the daily report defined as NoTransactions/NoSecDate.

3.2 maxRatioMarketMtd

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.

3.3 maxRatioMarket12M

This field contains the max value across all ISINs (for Cash Market) or all Products (for Derivatives Market) of the daily report defined as Transactions12Month/TradingSec12Month.

4 Changed Fields

4.1 transStartMonth

The field data type is changed from numeric to alphanumeric.