

# **Eurex Exchange's T7**

## **TES Times & Sales Sheet File Description**

Version 4.0

Date 23 November 2016

© Eurex 2015

Deutsche Börse AG (DBAG), Clearstream Banking AG (Clearstream), Eurex Frankfurt AG, Eurex Clearing AG (Eurex Clearing) as well as Eurex Bonds GmbH (Eurex Bonds) and Eurex Repo GmbH (Eurex Repo) are corporate entities and are registered under German law. Eurex Zürich AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. U.S. Exchange Holdings, Inc. and International Securities Exchange Holdings, Inc. (ISE) are corporate entities and are registered under U.S. American law. Eurex Frankfurt AG (Eurex) is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland and Eurex Zürich AG are in the following referred to as the "Eurex Exchanges".

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG and its affiliates and subsidiaries including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Clearstream, Eurex, Eurex Clearing, Eurex Bonds, Eurex Repo as well as the Eurex Exchanges and their respective servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party's use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex exchanges respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Eurex derivatives are currently not available for offer, sale or trading in the United States or by United States persons (other than EURO STOXX 50® Index Futures, EURO STOXX 50® ex Financials Index Futures, EURO STOXX® Select Dividend 30 Index Futures, EURO STOXX® Index Futures, EURO STOXX® Large/Mid/Small Index Futures, STOXX® Europe 50 Index Futures, STOXX® Europe 600 Index Futures, STOXX® Europe 600 Banks/Industrial Goods & Services/Insurance/Media/Travel & Leisure/Utilities Futures, STOXX® Europe Large/Mid/Small 200 Index Futures, Dow Jones Global Titans 50 Index<sup>SM</sup> Futures (EUR & USD), DAX®/MDAX®/TecDAX® Futures, SMIM® Futures, SLI Swiss Leader Index® Futures, MSCI World/Europe/ Europe Value/Europe Growth/Emerging Markets/Emerging Markets Latin America/Emerging Markets EMEA/Emerging Markets Asia/China Free/India/Japan/Malaysia/South Africa/Thailand/AC Asia Pacific ex Japan Index Futures, VSTOXX® Futures, Gold and Silver Futures as well as Eurex agriculture, property and interest rate derivatives).

#### Trademarks and Service Marks

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Bonds®, Eurex Repo®, Eurex Strategy Wizard<sup>SM</sup>, Euro GC Pooling®, FDAX®, FWB®, GC Pooling®, GCPI®, MDAX®, ODAX®, SDAX®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG.

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.

Dow Jones, Dow Jones Global Titans 50 Index<sup>SM</sup> and Dow Jones Sector Titans Indexes<sup>SM</sup> are service marks of Dow Jones & Company, Inc. All derivatives based on these indexes are not sponsored, endorsed, sold or promoted by Dow Jones & Company, Inc. Dow Jones & Company, Inc. does not make any representation regarding the advisability of trading or of investing in such products.

Bloomberg Commodity Index<sup>SM</sup> and any related sub-indexes are service marks of Bloomberg L.P.

All references to London Gold and Silver Fixing prices are used with the permission of The London Gold Market Fixing Limited as well as The London Silver Market Fixing Limited, which for the avoidance of doubt has no involvement with and accepts no responsibility whatsoever for the underlying product to which the Fixing prices may be referenced.

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.

The names of other companies and third party products may be trademarks or service marks of their respective owners.

## **Content**

<b>1. Introduction</b>	<b>4</b>
1.1 Purpose of this Manual	4
1.2 Formatting of the Files	4
1.3 Further Reading	4
<b>2. Change Log</b>	<b>5</b>
<b>3. TES Times and Sales Sheet</b>	<b>6</b>

## **1. Introduction**

Detailed information about the TES Times and Sales Sheet on Eurex Exchange's T7 is available to participants on the Eurex website, by way of CSV files.

The following files are available:

- TES Times and Sales Sheet

### **1.1 Purpose of this Manual**

The present manual is intended to provide details about the available files, including field names and descriptions, as well as references to further information.

### **1.2 Formatting of the Files**

Each CSV file will follow basic format rules. Every data record will be in one line; fields separated by a delimiter – “;”.

1. If a field is empty because it is optional and has no value, only the delimiter will be written into the CSV file.
2. The first row in the CSV file contains the column headers.

### **1.3 Further Reading**

The following documents provide additional information to complement this manual:

- Functional and Interface Overview
- Functional Reference
- Eurex Market + Reference Data Interfaces – Manual
- Eurex Enhanced Trading Interface – Manual

These documents are available on the Eurex website [www.eurexchange.com](http://www.eurexchange.com) > Technology > Eurex Exchange's T7 > System Documentation.

## 2. Change Log

T7 Release	Date	Change
4.0	07-Dec-2016	Initial version after TES functionality is migrated to T7
4.0	20-Jan-2017	Removal of old TES Times and Sales Sheet

### 3. TES Times and Sales Sheet

The TES Times and Sales Sheet summarizes all off-book trades (TES trades) which occurred on the specified business day.

The TES Profile table includes the following fields:

Field	Description
<b>Date</b>	Business day for which the off-book trades are summarized.
<b>TrdTime</b>	Time when the off-book trade was created in T7 after all parties involved in the off-book trade gave their approval
<b>Contract</b>	Traded contract also denoted as traded instrument
<b>Contract Type</b>	Contract type also denoted as instrument type; valid values are "simple", "flexibe", "futures spread", "standard futures strategy", "pack & bundle", "strip", "standard options strategy", "non-standard options strategy", "options volatility strategy"
<b>TrdTyp</b>	Trade type also denoted as TES type; valid values are "block", "EFP_FIN", "EFP_IDX", "EPS", "vola", "basis", "block_TAM"
<b>Currency</b>	Currency of traded instrument
<b>TES ID</b>	Off-book Trade Identifier (analog to Match Step Identifier in the on-exchange area); identical to all instrument leg trades belonging to the same traded complex instrument
<b>Prc</b>	Price of off-book trade
<b>Qty</b>	Traded quantity
<b>TrdInd</b>	Trade Indicator
<b>Aggressor</b>	Aggressor Side (always empty since there is no aggressor side for off-book trades)
<b>Buy</b>	Number of buy parties involved in the off-book trade
<b>Sell</b>	Number of sell parties involved in the off-book trade

Field	Description
<b>Exch</b>	Exchange Identifier
<b>InstrumentID</b>	T7 Instrument Identifier
<b>RelatedProdID</b>	Product ID of the instrument related to; please note that for an options volatility strategy, the related product ID is identical to the options product ID