DEUTSCHE BÖRSE GROUP

T7 Release 8.1

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 8.1. This modification announcement outlines changes as compared to T7 release 8.0. The associated T7 XML Report manual version is 81.3.3~~1~~.

2 New XML Reports

2.1 RD180 Auto Approval Rule Maintenance

Description: This report provides an overview of all changes made to the auto approval rules for a user i.e. deletions, additions and modifications during the day.

This report is available for cash and derivative markets.

Frequency: Daily.

Availability: This report is available for all members.

2.2 RD185 Auto Approval Rule Status

Description: This report provides details of the auto approval rules set-up for each user of the Business Unit.

This report is available for cash and derivative markets.

Frequency: Daily.

Availability: This report is available for all members.

2.3 RD190 SRQS Respondent Assignment Maintenance

Description: This report provides an overview of all changes made to the enrollment of users as respondents including Smart functionality for Eurex EnLight i.e. deletions, additions, and modifications during the day.

This report is available only for derivative markets.

Frequency: Daily.

Availability: This report is available for all members.

2.4 RD195 SRQS Respondent Assignment Status

Description: This report provides details of the all the users from the Business Unit which are enrolled as respondents for Eurex EnLight including enrollment for the Smart functionality.

This report is available only for derivative markets.

Frequency: Daily.

Availability: This report is available for all members.

2.5 TR166 Identifier Mapping Final Error report

Description: 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 count 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.
~~This report provides the final missing short code decryptions 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 trading day t are provided. The percentage of the missing decryptions of short codes to the used short codes is provided. A month-to-date sum of missing short codes is also provided~~.

This report is available only for cash markets.

Frequency: ~~———~~Daily.

Availability: This report is available for all members.

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3 Changes to existing XML Reports

3.1 RD140 Order Book Count Limits Maintenance - Trading Participant

A change to the report name and the report description will be introduced for clarification purposes (no change in the report structure and the content):

Report name:

- OLD: RD140 Pre-trade Limits Maintenance - Trading Participant.
- NEW: RD140 Order Book Count Limits Maintenance - Trading Participant.

Report description:

- OLD: This report provides an overview of all changes made to pre-trade limits defined by the trading participant during the business day. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

- NEW: This report provides an overview of all changes made to the Order Book Count Limits defined by the trading participant during the business day. Order Book Count Limits are functional limits on the number of open orders and quote sides stored in the orderbook.

3.2 RD145 Order Book Count Limits Status - Trading Participant

A change to the report name and the report description will be introduced for clarification purposes (no change in the report structure and the content):

Report name:

- OLD: RD145 Pre-trade Limits Status - Trading Participant.
- NEW: RD145 Order Book Count Limits Status - Trading Participant

Report description:

- OLD: This report lists the current status of all pre-trade limits defined by the trading participant per business unit and session. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

- NEW: This report lists the current status of all Order the Book Count Limits defined by the trading participant per business unit and session. Order Book Count Limits are functional limits on the number of open orders and quote sides stored in the orderbook.

3.3 RD155 Order Book Count Limit Status - Clearing Participant

A change to the report name and the report description will be introduced for clarification purposes (no change in the report structure and the content):

Report name:

- OLD: RD155 Pre-trade Limits Status - Clearing Participant.
- NEW: RD155 Order Book Count Limit Status - Clearing Participant

Report description:

- OLD: For each clearing participant, this report lists the pre-trade limits defined by their trading participants in existing clearing relationships. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

- NEW: For each clearing participant, this report lists the Order Book Count Limits defined by their trading participants in existing clearing relationships. Order Book Count Limits are functional limits on the number of open orders and quote sides stored in the orderbook.

3.4 TR160 Identifier Mapping Error

A change to the report description will be introduced for clarification purposes ~~(no change in the report structure and the content):~~

Report description:

- OLD: This error report provides a cumulative report on a daily basis per business unit and exchange due to MIFID2 compliance. The error messages remain until the errors have been fixed. Whenever for any T7 order, the mapping of short code ID to long value leads to "missing", "not unique", "PNAL" or "AGGR", the respective data will be included in the error report for verification and correction by the participant.

- NEW: This report provides a cumulative overview of errors of the previous business day in relation to the short code solution. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.

The following field~~s~~ will be modified:

- typOrig: modified from mandatory to optional.

3.5 TR161 Identifier Mapping Status

A change to the report description will be introduced for clarification purposes (no change in the report structure and the content):

Report description:

- OLD: This mapping status report provides a cumulative report on a daily basis, per business unit and per exchange. For the ESMA audit trail reporting the defined valid mappings of short code ID to long value have been stored, incl.valid from and valid to dates.

- NEW: This report provides a cumulative overview of valid registered short and long code combinations of the previous business day. The report is provided per business unit and trading venue on a daily basis.

3.6 TR162 Algo HFT Error

A change to the report description will be introduced for clarification purposes (no change in the report structure and the content):

Report description:

- OLD: This error report provides a cumulative report on a daily basis per business unit and exchange due to MIFID-II compliance. Whenever the used AlgoID for any given order in T7 is not contained at the EoD in the certificate storage for the respective member, the AlgoID data will be included in the error report for verification and correction by the participant. HFT = High Frequency Trading.

- NEW: This report provides a cumulative overview of errors of the previous business day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1.

3.7 TR163 Algo HFT Status

A change to the report description will be introduced for clarification purposes (no change in the report structure and the content):

Report description:

- OLD: This report provides a cumulative report on a daily basis, per business unit and per exchange. For the ESMA requirements the algo certificates have been stored, incl. valid from date. HFT = High Frequency Trading.

- NEW: This report provides a cumulative overview of valid registered AlgoIDs of the previous business day, per business unit and trading venue on a daily basis.

3.8 TC810 T7 Daily Trade Confirmation

A change to the report description will be introduced for clarification purposes (no change in the report structure and the content):

Report description:

- OLD: This report contains an inventory of all trades matched by a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.
-
- NEW: This report contains an inventory of all T7 on-exchange and TES trades executed for a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e the number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.
-

3.9 TC600 Xetra EnLight Maintenance

The following field will be added:

- dmaFlg

3.10 TC610 Xetra EnLight Best Execution Summary

The following field will be added:

- dmaFlg

3.11 TD955 Building Block Liquidity Provider Measurement

The following fields will be added:

- fulfPackIdxInd
- fulfPackEqtInd

3.12 TE545 Daily TES Maintenance

The following fields will be added:

- anonymFlag
- dmaFlg

The following fields will be modified:

- tesInitiatorBU: modified from mandatory to optional.
- tesInitiatorUser: modified from mandatory to optional.
- businessUnit: modified from mandatory to optional.
- busUntLngName: modified from mandatory to optional.

3.13 TE546 Daily TES Basket Maintenance

The following fields will be modified:

- basketProfile: modified from mandatory to optional

3.14 TE600 Eurex EnLight Maintenance

The following fields will be added:

- anonymFlag
- dmaFlg
- anonymousUserId
- buySideUserInfo
- showBuySideUserInfo

The following fields will be modified:

- requesterOwnerBU: modified from mandatory to optional.
- requesterOwnerUser: modified from mandatory to optional.
- requesterEnteringUser: modified from mandatory to optional.
- respondentOwnerBU: modified from mandatory to optional.
- respondentOwnerUser: modified from mandatory to optional.
- respondentEnteringUser: modified from mandatory to optional.
- sideBU: modified from mandatory to optional.
- sideTrader:modified from manadatory to optional.

- freeText4: removed from the report.

3.15 TE610 Eurex EnLight Best Execution Summary

The following fields will be added:

- anonymFlag
- dmaFlg
- anonymousUserId

The following fields will be modified:

- requesterOwnerBU: modified from mandatory to optional.
- requesterOwnerUser: modified from mandatory to optional.
- requesterEnteringUser: modified from mandatory to optional.
- respondentOwnerBU: modified from mandatory to optional.
- respondentOwnerUser: modified from mandatory to optional.
- respondentEnteringUser: modified from mandatory to optional.
- freeText4: removed from the report.

4 New Fields

4.1 autoApprRuleId

Description: This field contains the ID of the auto approval rule assigned by T7.

Format: numeric 20

Where used:

- RD185 Auto Approval Rule Status.

4.2 autoApprRuleName

Description: This field contains the unique business identifier of the auto approval rule. This is unique across the auto approval rules of the approving user.

Format: alphanumeric 30

Where used:

- RD185 Auto Approval Rule Status.

4.3 clientKey

Description: This field contains the key used to identify the auto approval rule for a specific customer.

Format: alphanumeric 12

Where used:

- RD185 Auto Approval Rule Status.

4.4 maxTradeQty

Description: This field specifies that the auto approval rule can be applied if the TES trade side quantity is less than or equal to the value provided in this field. Relevant only for Derivatives Market.

Format: numeric 13, 4

Where used:

- RD185 Auto Approval Rule Status.

4.5 maxTradeValue

Description: This field specifies that the auto approval rule can be applied if the TES trade side value is less than or equal to the value provided in this field. Relevant only for Cash Market.

Format: numeric 13, 4

Where used:
- RD185 Auto Approval Rule Status.

4.6 skipQtyCheck

Description: This field determines if the maximum quantity check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	Y	Yes.
2	N	No.

Where used:
- RD185 Auto Approval Rule Status.

4.7 skipValueCheck

Description: This field determines if the maximum value check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	Y	Yes.
2	N	No.

Where used:
- RD185 Auto Approval Rule Status

4.8 anonymFlag

Description: This field indicates whether the negotiation is anonymous.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	FALSE	The negotiation is not of type non-anonymous.
1	TRUE	The negotiation is of type anonymous.

Where used:
- TE545 Daily TES Maintenance
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

4.9 anonymousUserId

Description: This field indicates the numeric identifier assigned to the respondent user which is added by the anonymous functionality. The anonymousUserId is valid only within the negotiation event.

Format: numeric 6

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

4.10 registerSmart

Description: This field indicates whether the user is enrolled for the Smart functionality.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	FALSE	The user is not enrolled for the Smart functionality.
1	TRUE	The user is enrolled for the Smart functionality.

Where used:
- RD195 SRQS Respondent Assignment Status

4.11 shortCodesDayt0

Description: This field contains the count of used short codes of the field “ClientID” in order messages of day t.~~This field contains the count of used short codes in order and quote messages of day t~~.

Format: numeric 12

Where used:

- TR166 Identifier Mapping Final Error report.

4.12 shortCodesMissingDayt0

Description: This field contains the count of missing short codes of the field "ClientID" of day t, which were not decrypted with a long code latest by trading day t.~~This field contains count of missing short codes of day t, which were not decrypted with a long code latest by trading day t~~.

Format: numeric 12

Where used:

- TR166 Identifier Mapping Final Error report

4.13 shortCodesCorrDayt1

Description: This field contains the count of uploaded short codes for the field "ClientID" on day t+1 in order to correct used but not decrypted short codes for the field "ClientID" on day t.~~This field contains the count of uploaded short codes on day t+1 in order to correct used but not decrypted short codes on day t~~.

Format: numeric 12

Where used:

- TR166 Identifier Mapping Final Error report.

4.14 finalMissing

Description: This field contains the count of missing short codes of the field "ClientID" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.~~This field contains the count of missing short codes of day t, which were neither decrypted with a long code on the trading day t nor by t+1 eob~~.

Format: numeric 12

Where used:

- TR166 Identifier Mapping Final Error report.

4.15 finalMissingPerc

Description: This field contains the percentage of missing short codes of the field "ClientID" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob~~This field contains the percentage of missing short codes of day t, which were neither decrypted with a long code on the trading day t nor by t+1 eob~~.

Format: numeric 5, 2

Where used:
- TR166 Identifier Mapping Final Error report.

4.16 finalMissingMtd

Description: This field contains a month-to-date percentage of missing short codes of the field "ClientID" of day t, which were neither decrypted with a long code on the trading day t nor t+1 eob. This MTD figure is calculated as sum of all "final missings after t+1" and divided by the sum of all "used short codes of days t".~~This field contains a month-to-date percentage of missing short codes of day t, which were neither decrypted with a long code on the trading day t nor by t+1 eob. This MTD figure is calculated as sum of all "final missings after t+1" and divided by the sum of all "used short codes of days t~~".

Format: numeric 5, 2

Where used:
- TR166 Identifier Mapping Final Error report.

4.17 initiatingUser

Description: This field indicates the login name of the initiating user who entered the TES trade.

Format: alphanumeric 11

Where used:
- RD185 Auto Approval Rule Status

4.18 buySideUserInfo

Description: This field contains the buy side user info provided by the requester to the respondent.
Format: alphanumeric 132

Where used:
TE600 Eurex EnLight Maintenance

4.19 showBuySideUserInfo

Description: This flag is set by the requester to show the buy side user info to the selected respondent.
Format: alphanumeric 1

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

Where used:

- TE600 Eurex EnLight Maintenance

5 Changed Fields

5.1 tesType

The following new valid value will be added:

Valid Values	Decodes	Description
11	QTPIP	QTPIP BLOCK TRADE

5.2 errDescription

The following new valid values will be added:

Valid Values	Decodes	Description
7		ParticipantID not assigned.
19		Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, NORE.
24		Not applicable.

5.3 acctTypGrp

The following new valid value will be added:

Valid Values	Decodes	Description
I1	I1	Issuer/Liquidity Provider I1 (Cash specific)

5.4 tradingCapacity

The following new valid value will be added:

Valid Values	Decodes	Description
3	IS	Issuer/Liquidity Provider (Cash Specific)

5.5 exchNam

The following new valid values will be added:

Valid Values	Decodes	Description
XFRA		Boerse Frankfurt
XBUL		Bulgarian Stock Exchange
XBUD		Budapest Stock Exchange
XLJU		Ljubljana Stock Exchange
XPRA		Prague Stock Exchange
XZAG		Zagreb Stock Exchange
XMAL		Malta Stock Exchange

The following valid value will be removed:

Valid Values	Decodes	Description
XDUB		DUBLIN

5.6 sizeClass

The format of the field is changed to alphanumeric.

5.7 spreadClass

The format of the field is changed to alphanumeric.

5.8 spreadClassRmmReg

The format of the field is changed to alphanumeric.

5.9 spreadClassRmmThx

The format of the field is changed to alphanumeric.

5.10 stratFulfilled

The format of the field is changed to alphanumeric and the following new valid values will be added:

Valid Values	Decodes	Description
YES		Yes
NO		No

5.11 stratFloorReached

The format of the field is changed to alphanumeric and the following new valid values will be added:

Valid Values	Decodes	Description
YES		Yes
NO		No

5.12 tesActivity

The following new valid value will be added:

Valid Values	Decodes	Description
8	ENL	TES TRADE via EUREX ENLIGHT