T7 Release 12.1

T7 XML Report Modification Notes

Date: 01 March 2024

Version: 1

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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 12.1. This modification announcement outlines changes as compared to T7 release 12.0. The associated T7 XML Report manual version is 1.

2 New Reports

The following chapter outlines the new reports introduced with T7 Release 12.1.

2.1 RD230 Marketwide SMP ID Maintenance

Description

This report provides an overview of creation, registration, deletion, and maintenance of Marketwide SMP ID per business unit.
This report is available for all members

Frequency Daily.
Availability Market participants / Market Supervision.

2.2 RD235 Marketwide SMP ID Status

Description This report provides current overview of Marketwide SMP ID per business unit.
This report is available for all members.

Frequency Daily.
Availability Market participants / Market Supervision.

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3 Changes to display of numeric and numeric signed fields in dedicated reports

Deutsche Börse is migrating its data platform for the provision of XML reports to a new technology stack. With this migration Deutsche Börse is enhancing its data platform in terms of performance and scalability to ensure report delivery in time. Increased transaction volumes are one of the key drivers for this migration.

During this migration, an adaption to the content display of numeric and numeric signed fields with decimals will take place: In case there are only zeroes as decimal places, the decimal places will not be explicitly stated:

General Field Format	Format Description for example	Old Format Example	New Format Example
numeric *n [, m]*	numeric signed 5, 2	314.15 3.14 2.00 0.00	314.15 3.14 2 0
numeric signed *n [, m]*	numeric signed 5, 2	+314.15 -3.00 +0.00	+314.15 -3 +0

The migration will take place as a stepwise approach. Each new release, further reports will be migrated onto the new platform.

The reports listed below will be published with the new format for numeric/numeric signed fields starting with T7 release 12.1:

- CB068 Transaction Overview
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance
- TE810 T7 Daily Trade Confirmation
- TR901 MiFID II Message Rate Report

The complete list of reports on the new data platform is outlined in chapter 5.1 of the XML Report Reference Manual.

4 Changed Reports

4.1 List of reports with changes in layouts

The following XML reports will have field modifications starting with Release 12.1, more details are explained in chapter 5 and chapter 6 of this document and in the respective Release Notes.

- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TR100 Order to Trade Ratio Report.
- TR102 Excessive System Usage Report
- TR103 Eurex Daily OTR Parameter
- PM710 Xetra Retail Member Organization

5 Deleted Reports

The following reports will be deleted with the introduction of T7 release 12.1.

- TE548 Daily Compression Maintenance

6 New Fields

6.1 accumRetailQty

Description: This field contains the accumulated trade quantity of Retail since start of Trading.

Format: numeric 13, 4

Where used:
- TC910 T7 Daily Match Step Activity

6.2 beneficiaryOwner

Description: This field provides the official description field for the beneficiary owner.

Format: alphanumeric 40

Where used:
- RD230 Marketwide SMP ID Maintenance.
- RD235 Marketwide SMP ID Status

6.3 dayTotRetailVol

Description: This field contains the Retail trade volume of the Current day.

Format: numeric 13, 4

Where used:
- TD930 Daily Trade Statistics.

6.4 execRetailVolumeAuction

Description: This field displays the in-auction executed volume of RMO orders of this RMO trader in one instrument on this trading day.

Format: numeric 15, 4

Where used:
- PM710 Xetra Retail Member Organization

6.5 execRetailVolumeAuctionMtd

Description: This field displays the in-auction executed volume of RMO orders of this RMO trader in one instrument month-to-date.

Format: numeric 15, 4

Where used:

- PM710 Xetra Retail Member Organization

6.6 internalDescription

Description: This field will display the value which the owner entered while creating Marketwide SMP ID and for the registered BU the value which it entered while registering Marketwide SMP ID.

Format: alphanumeric 40

Where used:

- RD230 Marketwide SMP ID Maintenance.
- RD235 Marketwide SMP ID Status

6.7 isMarketwideSMP

Description: This flag represents if the SMP ID is Marketwide or not.

Format: alphanumeric1

Valid Values	Decodes	Description
1	False	Not a Marketwide SMP ID
2	True	Marketwide SMP ID

Where used:

- TE540 Daily Order Maintenance
- TE550 Open Order Detail

6.8 mktWideMatchInstCrossId

Description: This fields provides the system generated Marketwide SMP ID to be used within a Market for SMP action across Business Unit.

Format: numeric signed 18, 8

Where used:

- RD230 Marketwide SMP ID Maintenance.
- RD235 Marketwide SMP ID Status

6.9 mktWideMatchInstCrossIdSts

Description: This field represents the status of Marketwide SMP ID.

Format: alphanumeric1

Valid Values	Decodes	Description
1	Pending Active	Marketwide SMP ID is pending for activation
2	Active	Marketwide SMP ID is active

Where used:
- RD235 Marketwide SMP ID Status

6.10 mktWideMatchInstCrossIdExpDat

Description: This field provides the expiration date of the Marketwide SMP ID, default is 31.12.9999.

Format: DateFormat

Where used:
- RD235 Marketwide SMP ID Status
- TE540 Daily Order Maintenance
- TE550 Open Order Detail

6.11 mktWideMatchInstCrossIdLastModDate

Description: This field provides the date stating Last modified Marketwide SMP ID.

Format: DateFormat

Where used:
- RD235 Marketwide SMP ID Status

6.12 relationship

Description: This flag represents the relationship between Business Unit and Marketwide SMP ID.

Format: alphanumeric1

Valid Values	Decodes	Description
1	Owned	Business Unit is owner of Marketwide SMP ID
2	Registered	Business Unit registered for Marketwide SMP ID.

Where used:
- RD230 Marketwide SMP ID Maintenance.
- RD235 Marketwide SMP ID Status

6.13 volatilityIndicatorRaw

Description: This field contains the volatility indicator raw, which is used to calculate the Volatility Indicator.

Format: numeric 8,4

Where used:
- TR100 Order to Trade Ratio Report.
- TR102 Excessive System Usage Report

7 Changed Fields

7.1 Instrument Type

New Valid value is added as mentioned below:

Valid Values	Decodes	Description
A	V-NS-STR	Non-Standard Options Volatility Strategy

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- 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
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD185 Auto Approval Rule Status
- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TE530 Daily Quote Maintenance
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance

- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TR960 Regulatory Market Conditions Maintenance

7.2 smpType

The below valid value is added**.**

Valid Values	Decodes	Description
4	MW	SMP Marketwide

Where used:

- RD205 SMP Group Status Report
- TE812 Daily Prevented Self-Matches

7.3 tesType

The below valid value is deleted

Valid Values	Decodes	Description.
12	COMP	COMPRESSION

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD185 Auto Approval Rule Status
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE810 T7 Daily Trade Confirmation

7.4 volatilityIndicator

The field is changed as below.

Old: Optional

New: Mandatory

Where used:

- TR100 Order to Trade Ratio Report
- TR102 Excessive System Usage Report

7.5 volatilityFactorVol

The field is changed as below.

Old: Optional
New: Mandatory

Where used:

- TR100 Order to Trade Ratio Report

7.6 volatilityFactorCnt

The field is changed as below.

Old: Optional
New: Mandatory

Where used:

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

7.7 volatilityFactor

The field is changed as below.

Old: Optional
New: Mandatory

Where used:

- TR102 Excessive System Usage Report

8 Deleted Fields

The below mentioned fields are deleted in Release 12.1

- seriMthTrdQtyBst
- seriTrdTotQtyBst
- remainderForCashSettlement

9 Change Log

Version	Date	Log entry
1	01 March 2024	Ready for publication.