DEUTSCHE BÖRSE GROUP

T7 Release 10.1

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 10.1. This modification announcement outlines changes as compared to T7 release 10.0. The associated T7 XML Report manual version is 101.2.1.

2 New Reports

The following chapter outlines the new reports introduced with T7 Release 10.1.

2.1 RD210 Clearing Member Defined TSL Maintenance

Description	This report shows all changes of the member TSL Product Group assignments made during the respective business day. Additionally, the report lists the changes of the maximum order quantities per Non-Clearing member and TSL Product Group. This report only includes member specific data of the related NCMs but not of the clearer itself. This report is available for all clearing members only. This report is available only for derivative markets.
Frequency	Daily
Availability	This report is available for all members.

2.2 RD215 Clearing Member Defined TSL Status

Description	The report provides the TSL status configured by the Clearing Member for their Non-Clearing Member per TSL Product Group, which is effective after the end-of-day processing. This report is available for all clearing members only. This report is available only for derivative markets.
Frequency	Daily
Availability	This report is available for all members.

2.3 RD220 Trading Member Defined TSL Maintenance

Description	The report lists the changes to the TSL configuration by the Trading Member per TSL User Group, TSL Product Group and per user, product, which is only were performed during the business day. Additionally, the report lists the changes of the corresponding effective maximum order quantities per TSL User Group, TSL Product Group and per user and product. This report is available only for derivative markets.
Frequency	Daily
Availability	This report is available for all members.

2.4 RD225 Trading Member Defined TSL Status

Description	The report provides the TSL status configured by the Trading Member per TSL User Group, TSL Product Group and listing Exceptional TSLs per user and product, which is effective for the start of the next business day. Additionally, this report lists the corresponding effective maximum order quantities per TSL User Group, TSL Product Group and per user and product, which are effective for the start of the next business day. This report is available only for derivative markets.
Frequency	Daily
Availability	This report is available for all members.

2.5 RD260 TSL Migration Status

Description	This report captures the effective TSLs of the trader in old and new TSL regime. This report is available for all members only during the migration period This report is available only for derivative markets.
Frequency	Daily
Availability	This report is available for all members.

2.6 TR167 Non-Uniqueness Identifier

Description	This report provides a cumulative overview of non-unique long codes where more than one short code is registered for the same long code for the reporting day. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report
Frequency	Daily
Availability	This report is available for all members.

2.7 TR168 Non-Consistency Identifier

Description	This report provides a cumulative overview of long code modifications to unique short and long code combinations for the reporting day. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report
Frequency	Daily
Availability	This report is available for all members.

3 Changed Reports

The following chapter outlines the changes to existing reports that will be implemented in T7 Release 10.1.

3.1 TR161 Identifier Mapping Status

A change to the report description will be introduced for clarification purposes.

Report description:

- OLD: 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.

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

3.2 List of reports with changes in layouts

The following XML reports have field level changes starting with Release 10.1, more details are explained in chapter 5 and chapter 6 of this document or in the respective Release Notes.

- RD115 User Profile Status
- TA114 Variance Futures Parameter
- TC545 Daily TES Maintenance
- TC600 EnLight Maintenance Reports
- TC610 Xetra EnLight Best Execution Summary
- TE545 Daily TES Maintenance
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TR160 Identifier Mapping Error
- TR161 Identifier Mapping Status

3.3 Addition of existing fields in reports

The following existing fields are added in the reports.

- showSide
  This field is added in below report.
  - TC600 EnLight Maintenance Reports

- instrumentSubType
  This field is added in below report
  - TE810 T7 Daily Trade Confirmation

4 Deleted Reports

The following reports will be deleted with the introduction of T7 Release 10.1

- TR165 DMA Error Report
- TT137 Temporary Extended Pre-Trade Risk Limit Consumption Report

5 New Fields

5.1 aggTrades

Description: This field indicates the deal aggregation in Eurex EnLight.

Format: alphanumeric 1

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

5.2 autoExecExpiryTime

Description: This field contains the time when the automatic execution is triggered.

Format: TimeFormat18

Where used:
- TC600 Xetra EnLight Maintenance

5.3 autoExecMinNoOfQuotes

Description: This field contains the minimum number of quotes required in the Negotiation Event at the time of automatic execution.

Format: numeric 9

Where used:
- TC600 Xetra EnLight Maintenance

5.4 autoExecRefLimitPrice

Description: This field contains the limit reference price provided by the requester for automatic execution.

Format: numeric signed 11, 5

Where used:
- TC600 Xetra EnLight Maintenance

5.5 autoExecRefPrcOffset

Description: This field contains the offset provided by the requester in ticks to the configured reference price for automatic execution.

Format: numeric 10

Where used:
- TC600 Xetra EnLight Maintenance

5.6 autoExecType

Description: This field defines the price criterion for automatic execution if the automatic execution is enabled.

Format: alphanumeric 1

Valid Values	Decodes	Description
1	MID_POINT_BBO	MidPointBBO
2	BEST_BID	BestBid
3	BEST_ASK	BestAsk
4	LIMITS_PRICE	LimitPrice

Where used:
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary

5.7 closureReason

Description: This field defines the reason why the negotiation event was set to CLOSED without automatic execution.

Format: alphanumeric 132

Where used:
- TC600 Xetra EnLight Maintenance

5.8 dealQuoteQty

Description: This field displays the allocated deal quantity to each responder.

Format: numeric 13, 4

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

5.9 effMaxCalSprdQtyNew

Description: This field contains the effective maximum TSL quantity for calendar spreads for a given TSL product group or product and user in relation to new TSL regime.

Format: numeric 13, 4

Where used:

- RD260 TSL Migration Status

5.10 effMaxCalSprdQtyOld

Description: This field contains the effective maximum TSL quantity for calendar spreads for a given product and user in relation to the old TSL regime.

Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.11 effMaxCalSprdQtyUserProduct

Description: This field contains the effective maximum TSL quantity for calendar spreads for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM, and Exception TSL definition.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.12 effMaxCalSprdQtyUserTSLProductGrp

Description: This field contains the effective maximum TSL quantity for calendar spreads for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.

Format: numeric 13, 4
Where used:
- RD225 Trading Member Defined TSL Status

5.13 effMaxOrdrQtyNew

Description: This field contains the effective maximum TSL quantity for on-exchange regular orders for a given TSL product group or product and user in relation to the new TSL regime.

Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.14 effMaxOrdrQtyOld

Description: This field contains the effective maximum TSL quantity for on-exchange regular orders for a given product and user in relation to the old TSL regime.

Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.15 effMaxOrdrQtyUserProduct

Description: This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM and Exception TSL definition.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.16 effMaxOrdrQtyUserTSLProductGrp

Description: This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange, and / or CM and / or participant TSL definition.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.17 effMaxTESQtyNew

Description: This field contains the effective maximum TSL quantity for TES trades for a given TSL product group or product and user in relation to new TSL regime.

Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.18 effMaxTESQtyOld

Description: This field contains the effective maximum TSL quantity for TES trades for a given product and user in relation to the old TSL regime.

Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.19 effMaxTESQtyUserProduct

Description: This field contains the effective maximum TSL quantity for TES trades for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM, and Exception TSL definition.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.20 effMaxTESQtUserTSLProductGrp

Description: This field contains the effective maximum TSL quantity for TES trades for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.21 maxCalSprdQtyCM

Description: This field contains the maximum standard TSL quantity for calendar spreads for a given TSL product group and business unit assigned by the clearing member.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.22 maxCalSprdQtyETSL

Description: This field contains the maximum exceptional TSL quantity for calendar spreads for a given product and user.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.23 maxCalSprdQtyOld

Description: This field contains the maximum TSL quantity for calendar spreads for a given product and user in relation to the old TSL regime.

Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.24 maxCalSprdQtySTSL

Description: This field contains the maximum standard TSL quantity for calendar spreads for a given TSL product group and Trading Member.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.25 maxOrderQtyCM

Description: This field contains the maximum standard TSL quantity for on-exchange regular orders for a given TSL product group and business unit assigned by the clearing member.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.26 maxOrderQtyETSL

Description: This field contains the maximum exceptional TSL quantity for on-exchange regular orders for a given product and user.

Format: numeric 13, 4

Where used:
RD225 Trading Member Defined TSL Status

5.27 maxOrderQtyOld

Description: This field contains the maximum TSL quantity for on-exchange regular orders for a given product and user in relation to the old TSL regime.
Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.28 maxOrderQtySTSL

Description: This field contains the maximum standard TSL quantity for on-exchange regular orders for a given TSL product group and Trading Member.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.29 maxTESQtyCM

Description: This field contains the maximum TSL quantity for TES trades for a given TSL product group and business unit assigned by the clearing member.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.30 maxTESQtyETSL

Description: This field contains the maximum exceptional TSL quantity for TES trades for a given product and user.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.31 maxTESQtyOld

Description: This field contains the maximum TSL quantity for TES trades for a given TSL product group and user in relation to the old TSL regime.

Format: numeric 13, 4

Where used:
- RD260 TSL Migration Status

5.32 maxTESQtySTSL

Description: This field contains the maximum standard TSL quantity for TES trades for a given TSL product group and user.

Format: numeric 13, 4

Where used:
- RD225 Trading Member Defined TSL Status

5.33 mktUndlyPrc

Description: This field contains the market underlying price which is used to calculate the intraday realised variance for Variance Futures.

Format: numeric signed 11, 5

Where used:
- TE545 Daily TES Maintenance
- TE810 T7 Daily Trade Confirmation

5.34 nationalIDCountryCode

Description: This field states the country code of the NationalID submitted by the member.

Format: alphanumeric 2

Where used:
- TR161 Identifier Mapping Status
- TR167 Non-Uniqueness Identifier
- TR168 Non-Consistency Identifier

5.35 nationalIDPriority

Description: This field states the priority of the NationalID submitted by the member.

Format: alphanumeric 1

Where used:
- TR161 Identifier Mapping Status
- TR167 Non-Uniqueness Identifier
- TR168 Non-Consistency Identifier

5.36 prevDayClassRule

Description: This field states the class Rule of the long value for a given short code ID for the previous day.

Format: alphanumeric 1

Where used:
- TR168 Non-Consistency Identifier

5.37 prevDayLongValue

Description: This field states the long value for a given short code ID for the previous day.

Format: alphanumeric 35

Where used:
- TR168 Non-Consistency Identifier

5.38 prevDayValidFrom

Description: This field states the valid from date for a given short code ID for the previous day.

Format: DateFormat

Where used:
- TR168 Non-Consistency Identifier

5.39 prevDayValidTo

Description: This field states the valid to date for a given short code ID for the previous day.

Format: DateFormat

Where used:
- TR168 Non-Consistency Identifier

5.40 prevNationalIDCountryCode

Description: This field states the country code of the NationalID of the long value for a given short code ID for the previous day.

Format: alphanumeric 2

Where used:
- TR168 Non-Consistency Identifier

5.41 prevNationalIDPriority

Description: This field states the priority of the NationalID of the long value for a given short code ID for the previous day.

Format: alphanumeric 1

Where used:
- TR168 Non-Consistency Identifier

5.42 pullInTime

Description: This field shall be required to capture the Pull-In time of Xetra and Eurex EnLight quote.

Format: TimeFormat18
Where used:
- TC600 Xetra EnLight Maintenance
- TE600 Eurex EnLight Maintenance

5.43 tslProductGrp

Description: This field indicates the TSL Product Group.

Format: alphanumeric 8

Where used:
- RD210 Clearing Member Defined TSL Maintenance
- RD215 Clearing Member Defined TSL Status
- RD220 Trading Member Defined TSL Maintenance
- RD225 Trading Member Defined TSL Status
- RD260 TSL Migration Status

5.44 tslUserGrp

Description: This field indicates the TSL User Group.

Format: alphanumeric 3

Where used:

- RD115 User Profile Status
- RD220 Trading Member Defined TSL Maintenance
- RD225 Trading Member Defined TSL Status
- RD260 TSL Migration Status

6 Changed Fields

6.1 ackStatus

The following new valid value is added.

Valid Values	Decodes	Description
5	P	Pre-funding amount not sufficient

Where used:
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary

6.2 agreedPrice

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- TE590 CLIP Trading Indication

6.3 askPrc

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TE590 CLIP Trading Indication

6.4 basisAsk

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- TE600 Eurex EnLight Maintenance

6.5 basisBid

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- TE600 Eurex EnLight Maintenance

6.6 basketPrc

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- TE546 Daily Basket TES Maintenance

6.7 bidPrc

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.8 clearingPrc

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- TE810 T7 Daily Trade Confirmation

6.9 cshPrcConv

The Field format is changed as below:
- OLD: numeric 8, 4
- NEW: numeric 11, 5

Where used:
- TC600 Xetra EnLight Maintenance

6.10 dealPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.11 errDescription

The following valid values are deleted.

Valid Values Decodes	Description
3	PNAL. Pending allocations. Client long value has not been provided for Short Code ID
4	AGGR. Aggregated order. Client long value is neither a National ID or LEI nor an ALGO ID, but the respective Short Code ID stands for several clients.
19	Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, or NORE

The following new valid value is added.

Valid Values	Decodes	Description
26		No existing short code registration to delete

Where used:

- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

6.12 execPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report

- TE548 Daily Compression Maintenance
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

6.13 flxOptCntrExerPrc

The Field format is changed as below:

- OLD: numeric 9, 4
- NEW: numeric 11, 5

Where used:

- TA113 Complex and Flexible Instrument Definition

6.14 highPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TC910 T7 Daily Match Step Activity
- TE910 T7 Daily Trade Activity

6.15 lastNegotiatedPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TE600 Eurex EnLight Maintenance

6.16 legxecPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TE545 Daily TES Maintenance

6.17 limOrdrPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

6.18 limQuoPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TE530 Daily Quote Maintenance

6.19 lowPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TC910 T7 Daily Match Step Activity
- TE910 T7 Daily Trade Activity

6.20 newFuturePrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

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

6.21 newOptionPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

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

6.22 newRefPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

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

6.23 offerPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.24 prc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.25 refPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

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

6.26 secuLstClsPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TA114 Variance Futures Parameter

6.27 settlementPrc

The Field format is changed as below:

- OLD: numeric 10, 4
- NEW: numeric 11, 5

Where used:

- TA114 Variance Futures Parameter

6.28 stopPrice

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TE540 Daily Order Maintenance
- TE550 Open Order Detail

6.29 strikePrc

The Field format is changed as below:

- OLD: numeric 10, 4
- NEW: numeric 11, 5

Where used:
- RC100 Capital Adjustment Series Report
- TA116 Decay Split Table

6.30 trailStopAbsPrice

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- TC540 Daily Order Maintenance
- TC550 Open Order Detail

6.31 trailStopPricePct

The Field format is changed as below:
- OLD: numeric 6, 2
- NEW: numeric 6, 4

Where used:
- TC540 Daily Order Maintenance
- TC550 Open Order Detail

6.32 tsField

The description of the field is changed as below.
- OLD: The name of the field in the trading system in which the error occurred.
- NEW: Th name of the field in the upload file in which the error occurred.

Where used:
- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

6.33 underlyingPrice

The Field format is changed as below:
- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:
- TA114 Variance Futures Parameter
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.34 underlyingPrice

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TA114 Variance Futures Parameter
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.35 underlyingPriceBoundary

The Field format is changed as below:

- OLD: numeric 9, 5
- NEW: numeric 11, 5

Where used:

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

6.36 undPrice

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TA113 Complex and Flexible Instrument Definition

6.37 volDiscPrc

The Field format is changed as below:

- OLD: numeric signed 9, 5
- NEW: numeric signed 11, 5

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation

7 Deleted Fields

The following fields are removed from below report:

Report: TA114 Variance Futures Parameter.

Fields:

- armvm
- discFactor
- expRat
- ovnRat