

T7 Release 11.0

XML Report Manual Modification Notes

Date: August 25, 2022

Version: 110.2.4

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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 11.0. This modification announcement outlines changes as compared to T7 release 10.1. The associated T7 XML Report manual version is 110.2.4.

2 New Reports

The following chapter outlines the new reports introduced with T7 Release 11.0.

2.1 TT138 Pre-trade Risk Control for Cash

Description	This report lists per business unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day. This report is available only for Cash Xetra markets.
Frequency	Daily
Availability	This report is available for all members.

3 Changed Reports

3.1 List of reports with changes in layouts

The following XML reports have field level changes starting with Release 11.0, more details are explained in chapter 5 and chapter 6 of this document or in the respective Release Notes.

- RD215 Clearing Member Defined TSL Status
- RD225 Trading Member Defined TSL Status
- TA115 Total Return Futures Parameters
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE546 Daily Basket TES Maintenance
- TE600 Eurex EnLight Maintenance
- TL001 System Transaction Overview
- TR100 Order to Trade Ratio Report
- TR160 Identifier Mapping Error
- TR166 Identifier Mapping Final Error report
- TT136 Pre-trade Risk Control

3.2 Addition of existing fields in reports

The following existing fields are added in the reports.

- dealStatus

This field is added in below reports.

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary

4 Deleted Reports

The following reports will be deleted with the introduction of T7 Release 11.0

- RD120 User Transaction Size Limit Maintenance.
- RD125 User Transaction Size Limit Status.
- RD260 Participants Profile Maintenance.

5 New Fields

5.1 buyNotionalLimit

Description: This field states PTRL long limits (price * quantity) defined for a product for on-book trading.

Format: numeric signed 18, 8

Where used:

- TT138 Pre-trade Risk Control for Cash

5.2 chargeld

Description: This field contains the information of a third-party platform provided by the requester to the respondent.

Format: alphanumeric 132

Where used:

- TE600 Eurex EnLight Maintenance

5.3 currentCouponAccDist

Description: This field reports the Current Coupon Accrued Distribution, i.e. the distribution amount that on the reported day was attributed to the coupon, the coupon period of which is ongoing. It is applicable to Fixed Income Total Return Futures only.

Format: numeric signed 12, 6

Where used:

- TA115 Total Return Futures Parameters

5.4 maxCalSprdQtyCon

Description: This field contains the maximum TSL consumptions for calendar spreads for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD215 Clearing Member Defined TSL Status

5.5 maxCalSprdQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.6 maxCalSprdQtySTSLCon

Description: This field contains the maximum standard TSL consumption for calender spreads for a given TSL product group and user for the current business day expressed in percent. .

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.7 maxOrderQtyCon

Description: This field contains the maximum TSL consumption for on-exchange regular orders for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD215 Clearing Member Defined TSL Status

5.8 maxOrderQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for on-exchange regular orders for a given product and user for the current business day expressed in percent.

Format: numeric 5

- Where used: RD225 Trading Member Defined TSL Status

5.9 maxOrderQtySTSLCon

Description: This field contains the maximum standard TSL consumption for on-exchange regular orders for a given TSL product group and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.10 maxTESQtyCon

Description: This field contains the maximum TSL consumption for TES trades for a given TSL product group for a business unit for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD215 Clearing Member Defined TSL Status

5.11 maxCalSprdQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.12 maxTESQtyETSLCon

Description: This field contains the maximum exceptional TSL consumption for TES trades for a given product and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.13 maxTESQtySTSLCon

Description: This field contains the maximum standard TSL consumption for TES trades for a given TSL product group and user for the current business day expressed in percent.

Format: numeric 5

Where used:

- RD225 Trading Member Defined TSL Status

5.14 quoteWeightingCoeff

Description: This field contains the Quote Weighting Coefficient, which will be a weight assigned to options quotes in the context of the Pre-Trade Risk Limits functionality.

Format: numeric 5, 4

Where used:

- TT136 Pre-trade Risk Control.

5.15 quotingFrequency

Description: This field indicates the chosen quoting frequency for Xetra EnLight quotes that also governs the Xetra EnLight quote information distribution.

Format: alphanumeric 1

Valid Values	Decodes	Description
0	HF	High frequency Xetra EnLight quotes.
1	LF	Low frequency Xetra EnLight quotes.

Where used:

- TC600 Xetra EnLight Maintenance.

5.16 rptCutOffTime

Description: This field contains the timestamp of the last considered transaction for generating of the report.

Format: TimeFormat

Where used:

- TR100 Order to Trade Ratio Report.

5.17 sellNotionalLimit

Description: This field states PTRL short limits (price * quantity) defined for a product for on-book trading.

Format: numeric signed 18, 8

Where used:

- TT138 Pre-trade Risk Control for Cash

5.18 showChargeID

Description: This flag is set by the requester to show the third-party provider information to the selected respondent.

Format: alphanumeric 1

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

Where used:

- TE600 Eurex EnLight Maintenance

5.19 trfType

Description: This field indicates the type of a Total Return Futures product.

Format: alphanumeric 1

Valid Values	Decodes	Description
I	IDX	Equity Index Total Return Futures.
E	EQU	Equity Total Return Futures
B	BND	Fixed Income Total Return Futures

Where used:

- TA115 Total Return Futures Parameters.

6 Changed Fields

6.1 aT

The field format is changed as below:

- OLD: display in the Text Report is A
- NEW: display in the Text Report is XML only

Where used:

- TL001 System Transaction Overview

6.2 errDescription

The following new valid values are added

Valid Values	Decodes	Description
27		Retroactive or intraday changes are not permitted
28		Uploads with Valid from Date in the future can only be processed for the next trading day (T+1)
29		Changing classification rule is not permitted
30		Modification rejected, short code not registered in database

The following valid values is changed

Old:

Valid Values	Decodes	Description
2		Duplicate short / long code combination in database

New:

Valid Values	Decodes	Description
2		Registration rejected, short code/algoid already registered in database

Where used:

- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

6.3 limit

The field format is changed as below:

- OLD: numeric 9
- NEW: numeric 11

Where used:

- TL001 System Transaction Overview

6.4 prodTypId

The following new valid value is added

Valid Values	Decodes	Description
FIPS		Futures Inter-Product Spread

Where used:

- TR100 Order to Trade Ratio Report
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter

7 Deleted Fields

No fields will be removed with Release 11.0.