T7 Release 12.0

T7 XML Report Modification Notes

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Version: 2

Table of Contents

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 12.0. This Modification Note outlines changes as compared to T7 release 11.1. The associated T7 XML Report manual version 2.

2 New Reports

The following chapter outlines the new reports introduced with T7 Release 12.0.

2.1 TE595 Cross and Pre-arranged Trades

Description   This report lists for each market participant all cross and pre-arranged requests entered and deleted during the day. This report is grouped per business unit and trader, and sorted by product, instrument type, instrument.
This report is available only for derivative markets.

Frequency   Daily.
Availability   Member Report.

2.2 TR106 Order to Trade Ratio Detailed Transaction Report

Description   This report contains the month-to-date Order to Trade Ratio per product for cases which were close to or had an OTR violation. Compared to the actual TR100 Order to Trade Ratio Report, this report provides additionally a breakdown onto a user ID and session ID level of the relevant metrics. Additionally, all the parameters required to calculate the Order to Trade Ratio are also included in this report.
This report is available only for derivative markets.

Frequency   Daily.
Availability   Member Report.

2.3 TR107 Excessive System Usage Detailed Transaction Report

Description   This report contains daily excessive system usage per product per limit type for cases which were close to or had an ESU violation. All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. Compared to the actual TR102 Excessive System Usage Report, this report provides additionally a breakdown onto a user ID and session ID level of the relevant metrics. This report additionally shows the ESU Fee in Euro for the systematic violations as well as the accidental violations. The ESU Fee will be charged only in case of systematic violations. The purpose of the column showing the ESU fee for all violations is just to provide precise information about the potential ESU Fee that will have to be paid by a Participant, in case, the limit violation turns out to be a systematic one.
This report is available only for derivative markets.

Frequency   Daily.
Availability   Member Report.

2.4 PM700 Xetra Retail Liquidity Provider

Description   This report informs the Retail Liquidity Provider about his performance in continuous Trading on this trading day and aggregated over all trading days of this month. By including measurements such as the participation time, the retail volume share, and the share of executions within the Benchmark BBO, the Retail Liquidity Provider gets an overview over its key performance parameters.
This report is available only for cash markets.
This report is available only in XML format.

Frequency   Daily.
Availability   Member Report.

2.5 PM710 Xetra Retail Member Organization

Description   This report informs the Retail Member Organization about the retail opportunities in continuous Trading on this trading day and aggregated over all trading days of this month. The data is presented on trader level. By including measurements such as the participation time, the retail volume share, and the share of executions of all Retail Liquidity Providers executed against the orders of the Retail Member Organization within the Benchmark BBO, the Retail Member Organization gets an overview of its key performance parameters.
This report is available only for cash markets.
This report is available only in XML format.

Frequency   Daily.
Availability   Member Report.

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 or continuing with T7 release 12.0:

- CB069 Transaction Report
- TR101 MiFID II OTR Report
- TR102 Excessive Usage Fee (from mid-October onwards in simulation and with production start)
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter
- TR106 Order to Trade Ratio Detailed Transaction Report
- TR107 Excessive System Usage Detailed Transaction Report
- TC550 Open Order Detail
- TE530 Daily Quote Maintenance
- TE550 Open Order Detail
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

Please note that selected reports (e.g. TC540 Daily Order Maintenance, TE540 Daily Order Maintenance, TE812 Daily Prevented Self-Matches, and TR100 Order to Trade Ratio) were already migrated to the new platform in 2021.

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 12.0, more details are explained in chapter 5 and chapter 6 of this document and in the respective Release Notes.

- CB080 Monthly Fee and Rebate Statement
- RD115 User Profile Status
- RD220 Trading Member Defined TSL Maintenance
- RD225 Trading Member Defined TSL Status
- TA115 Total Return Futures Parameters
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TC545 Daily TES Maintenance
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TR100 Order to Trade Ratio Report
- TR102 Excessive System Usage Report
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter

5 Deleted Reports

No reports will be deleted with T7 release 12.0.

6 New Fields

6.1 crossSideId

Description: This field contains the cross trade side ID.

Format: numeric 20

Where used:
- TE595 Cross and Pre-arranged Trades

6.2 counterpartyBU

Description: This field contains the business unit for the counterparty of the cross trade side.

Format: alphanumeric 8

Where used:
- TE595 Cross and Pre-arranged Trades

6.3 counterpartyUser

Description: This field contains the user of the business unit for the counterparty of the cross trade side.

Format: alphanumeric 6

Where used:
- TE595 Cross and Pre-arranged Trades

6.4 crossSideActivity

Description: This field contains the activity for the cross trade side.

Format: alphanumeric1

Valid Values	Decodes	Description
1	ADD	Addition of a Cross Trade Side
2	ARR	Arrangement of Cross Trade Side and Cross Announcement
3	DEL	Deletion of a Cross Trade Side

Where used:
- TE595 Cross and Pre-arranged Trades

6.5 crossSideStatus

Description: Status of the cross trade side.

Format: alphanumeric1

Valid Values	Decodes	Description
1	OPEN	Cross trade side is open
2	ARRANGED	Cross trade side is arranged

Where used:
- TE595 Cross and Pre-arranged Trades

6.6 crossPrioritySide

Description: This attribute provides the information whether Buy or Sell cross-trade side is entered first in the orderbook.

Format: alphanumeric1

Valid Values	Decodes	Description
B	Buy	Buy Side will be entered first
S	Sell	Sell Side will be entered first

Where used:
- TE595 Cross and Pre-arranged Trades

6.7 crossRestriction

Description: This field provides the information whether the order entered should remain in the order book based on this cross trade side.

Format: alphanumeric1

Valid Values	Decodes	Description
1	CROSS IOC	The remaining order must not stay in the book
2	CROSS GFD	The order must stay in the book with the remaining quantity

Where used:
- TE595 Cross and Pre-arranged Trades

6.8 cumAggrRetVol

Description: This field contains the aggregated aggressive continuous trading Retail Order Market Value.

Format: numeric signed 17, 4

Where used:
- CB080 Monthly Fee and Rebate Statement

6.9 cumPassiveVol

Description: This field contains the accumulated monthly passively executed volume of orders / quotes, routed via the trading capacity "L" in instruments that are in scope of the Xetra Retail programme by the respective RLP".

Format: numeric signed 17, 4

Where used:
- CB080 Monthly Fee and Rebate Statement

6.10 deltaTAMUnderlyingProduct

Description: This field indicates whether a trader is allowed to act in retail Market Maker account and is only relevant for Cash Market.

Format: alphanumeric1

Where used:
- TE545 Daily TES Maintenance

6.11 deltaTAMUnderlyingInstrumentId

Description: This field indicates whether a trader is allowed to act in retail Market Maker account and is only relevant for Cash Market.

Format: alphanumeric1

Where used:
- TE545 Daily TES Maintenance

6.12 enableRetailMarketMakingAcct

Description: This field indicates whether a trader is allowed to act in retail Market Maker account and is only relevant for Cash Market.

Format: alphanumeric1

Valid Values	Decodes	Description
1	Y	Yes
2	N	No

Where used:
- RD115 User Profile Status

6.13 enableRetailAgencyAcct

Description: This field indicates whether a trader is allowed to act in retail Agent account and is only relevant for Cash Market.

Format: alphanumeric1

Valid Values	Decodes	Description
1	Y	Yes
2	N	No

Where used:
- RD115 User Profile Status

6.14 execRetailVolume

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all RLPs) in one instrument on this trading day.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.15 execRetailVolumeAggressive

Description: This field displays the aggressively executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all RLPs) in one instrument on this trading day.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.16 execRetailVolumeAggressiveAllRMO

Description: This field displays the aggressively executed volume of RMO orders of all RMO traders in Continuous in one instrument on this trading day. Aggressively from the RMO perspective.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider

6.17 execRetailVolumeAggressiveAllRMOMtd

Description: This field displays the aggressively executed volume of RMO orders of all RMO traders in Continuous in one instrument month-to-date. Aggressively from the RMO perspective.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider

6.18 execRetailVolumeAggressiveMtd

Description: This field displays the aggressively executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all RLPs) in one instrument month-to-date.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.19 execRetailVolumeMtd

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all RLPs) in one instrument month-to-date.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.20 execRetailVolumePassive

Description: This field displays the passively executed volume of matching RLP quotes and RLP orders of this RLP (for RMO: of all RLPs) in one instrument on this trading day.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.21 execRetailVolumePassiveMtd

Description: This field displays the passively executed volume of matching RLP quotes and RLP orders of this RLP (for RMO: of all RLPs) in one instrument month-to-date.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.22 execRetailVolumeShare

Description: This field displays the share of aggressively executed retail volume of this RLP in all executed RMO order volume in one instrument on this trading day.

Format: numeric 5, 2

Where used:
- PM700 Xetra Retail Liquidity Provider

6.23 execRetailVolumeShareOfAllRMO

Description: This field displays the volume share of this RLP of all aggressive RMO volume in Continuous in one instrument on this trading day, i.e., the quotient of execRetailVolumePassive divided by execRetailVolumeAggressiveAllRMO.

Format: numeric 5, 2

Where used:

- PM700 Xetra Retail Liquidity Provider

6.24 execRetailVolumeShareOfAllRMOMtd

Description: This field displays the volume share of this RLP of all aggressive RMO volume in
Continuous in one instrument month-to-date, i.e, the quotient of
execRetailVolumePassiveMtd divided by execRetailVolumeAggressiveAllRMOMtd.

Format: numeric 5, 2

Where used:

-   PM700 Xetra Retail Liquidity Provider

6.25 execRetailVolumeShareAllRLP

Description: This field displays the share of aggressively executed retail volume of all RLPs in all
executed RMO order volume in one instrument on this trading day.

Format: numeric 5, 2

Where used:

  -   PM700 Xetra Retail Liquidity Provider

6.26 execRetailVolumeShareAllRLPMtd

Description: This field displays the share of aggressively executed retail volume of all RLPs in all
executed RMO order volume in one instrument month-to-date.

Format: numeric 5, 2

Where used:

  -   PM700 Xetra Retail Liquidity Provider

6.27 execRetailVolumeShareMtd

Description: This field displays the share of aggressively executed retail volume of this RLP in all
executed RMO order volume in one instrument month-to-date.

Format: numeric 5, 2

Where used:

  -   PM700 Xetra Retail Liquidity Provider

6.28 nbrOfAllRLP

Description: This field displays the number of all RLPs in one instrument on this trading day.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.29 nbrOfAllRLPMtd

Description: This field displays the number of all RLPs in one instrument month-to-date.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.30 nbrOfRetailOrdersAllRLP

Description: This field displays the number of RLP orders of all RLPs in one instrument on this trading day.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.31 nbrOfRetailOrdersAllRLPMtd

Description: This field displays the number of RLP orders of all RLPs in one instrument month-to-date.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.32 nbrOfRetailOrdersAllRMO

Description: This field displays the number of RMO orders of all RMOs in one instrument on this trading day.

Format: numeric 13

Where used:

- PM700 Xetra Retail Liquidity Provider

6.33 nbrOfRetailOrdersAllRMOMtd

Description: This field displays the number of RMO orders of all RMOs in one instrument month-to-date.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider

6.34 nbrOfRetailQuotesAllRLP

Description: This field displays the number of RLP quotes of all RLPs in one instrument on this trading day.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.35 nbrOfRetailQuotesAllRLPMtd

Description: This field displays the number of RLP quotes of all RLPs in one instrument month-to-date.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.36 nbrOfRetailTradesAllRLP

Description: This field displays the number of trades from RLP quotes and RLP orders of all RLPs in one instrument on this trading day.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider

6.37 nbrOfRetailTradesAllRLPMtd

Description: This field displays the number of trades from RLP quotes of all RLPs in one instrument month-to-date.

Format: numeric 13

Where used:
- PM700 Xetra Retail Liquidity Provider

6.38 orderedVolPercentage

Description: This field provides percentage of the Ordered Volume of the respective session/user (defined as the respective ordered volume divided by the total ordered volume of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format: numeric 8, 4

Where used:
- TR106 Order to Trade Ratio Detailed Transaction Report

6.39 ordersCntPercentage

Description: This field provides percentage of the Orders Count of the respective session/user (defined as the respective Orders Count divided by the total Orders Count of the respective member firm in the respective product on the respective day. The number is shown in percentage points.

Format: numeric 8, 4

Where used:
- TR106 Order to Trade Ratio Detailed Transaction Report

6.40 participRateCT2sided

Description: This field displays the participation rate of this RLP (for RMO: of all RLPs) with Bid and Ask in continuous trading without auctions or volatility interruptions in one instrument on this trading day.

Format: numeric 5, 2

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.41 partickipRateCT2sidedMtd

Description: This field displays the participation rate of this RLP (for RMO: of all RLPs) with Bid and Ask
in continuous trading without auctions or volatility interruptions in one instrument month-to-
date. Each business day has equal weight, therefore calculated as the average of daily
coverages.

Format: numeric 5, 2

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.42 partickipRateCTAskOnly

Description: This field displays the participation rate of this RLP (for RMO: of all RLPs) with Ask only in
continuous trading without auctions or volatility interruptions in one instrument month-to-
date. Each business day has equal weight, therefore calculated as the average of daily
coverages.

Format: numeric 5, 2

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.43 partickipRateCTAskOnlyMtd

Description: This field displays the participation rate of this RLP (for RMO: of all RLPs) with Ask only in
continuous trading without auctions or volatility interruptions in one instrument on this trading
day.

Format: numeric 5, 2

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.44 partickipRateCTBidOnly

Description: This field displays the participation rate of this RLP (for RMO: of all RLPs) with Bid only in
continuous trading without auctions or volatility interruptions in one instrument on this trading
day.

Format: numeric 5, 2

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.45 participRateCTBidOnlyMtd

Description: This field displays the participation rate of this RLP (for RMO: of all RLPs) with Bid only in continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore calculated as the average of daily coverages.

Format: numeric 5, 2

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.46 rlpFeeReb

Description: This field contains the RLP rebate.

Format: numeric signed 15, 2

Where used:
- CB080 Monthly Fee and Rebate Statement

6.47 retVolShar

Description: This field contains the passive RLP Retail Volume Share.

Format: numeric 7, 4

Where used:
- CB080 Monthly Fee and Rebate Statement

6.48 tradedVolPercentage

Description: This field provides percentage of the Traded Volume of the respective session/user (defined as the respective traded volume divided by the total traded volume of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format: numeric 8, 4

Where used:
- TR106 Order to Trade Ratio Detailed Transaction Report

6.49 tradesCntPercentage

Description: This field provides percentage of the trades count of the respective session/user (defined as the respective trades count divided by the total trades count of the respective member firm in the respective product on the respective day. The number is shown in percentage points.

Format: numeric 8, 4

Where used:
- TR106 Order to Trade Ratio Detailed Transaction Report

6.50 txnCntPercentage

Description: This field contains the Percentage of the number of transactions of the respective session/user (defined as the respective number of transactions divided by the total number of transactions of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format: numeric 8, 4

Where used:
- TR107 Excessive System Usage Detailed Transaction Report

6.51 volatilityIndicator

Description: This field contains the Volatility Indicator, which is a proxy measure of market volatility and is used to increase ESU/OTR limits.

Format: numeric 8, 4

Where used:
- TR100 Order to Trade Ratio Report
- TR102 Excessive System Usage Report
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter
- TR106 Order to Trade Ratio Detailed Transaction Report
- TR107 Excessive System Usage Detailed Transaction Report

6.52 volatilityFactor

Description: This field contains the volatility factor for the Excessive System Usage Fee limit calculation, which is used to automatically increase the ESU limits during highly volatile environments.

Format: numeric 8, 4

Where used:
- TR102 Excessive System Usage Report
- TR104 Eurex Daily ESU Parameter
- TR107 Excessive System Usage Detailed Transaction Report

6.53 volatilityFactorCnt

Description: This field contains the volatility factor for the transaction based OTR, which is used to automatically increase the transaction based OTR limits during highly volatile environments.

Format: numeric 8, 4

Where used:
- TR100 Order to Trade Ratio Report
- TR103 Eurex Daily OTR Parameter
- TR106 Order to Trade Ratio Detailed Transaction Report

6.54 volatilityFactorCnt

Description: This field contains the volatility factor for the volume based OTR, which is used to automatically increase the volume based OTR limits during highly volatile environments.

Format: numeric 8, 4

Where used:
- TR100 Order to Trade Ratio Report
- TR103 Eurex Daily OTR Parameter
- TR106 Order to Trade Ratio Detailed Transaction Report

6.55 volumeRetailTradesBetterBMBBO

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of matched RMO orders of this RMO trader) better than BMBBO in one instrument on this trading day.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.56 volumeRetailTradesBetterBMBBOMtd

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of matched RMO orders of this RMO trader) better than BMBBO in one instrument month-to-date.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.57 volumeRetailTradesNotBetterBMBBO

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of matched RMO orders of this RMO trader) not better than BMBBO in one instrument on this trading day.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

6.58 volumeRetailTradesNotBetterBMBBOMtd

Description: This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of matched RMO orders of this RMO trader) better than BMBBO in one instrument month-to-date.

Format: numeric 15, 4

Where used:
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization

7 Changed Fields

7.1 acctTypGrp

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
L1	RM	Retail Market Maker account
B1	RA	Retail Agency Account

Where used:
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB068 Transaction Overview
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- CB442 DBDX Fee Per Executed Order
- TC810 T7 Daily Trade Confirmation

7.2 activationType

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
2	INACT_DEL	Quotes are Deleted.

Where used:
- TT132 Market Maker Protection

7.3 ctQuotTime

The field description is changed as below
- OLD: This field displays the quotation time during continuous trading in one instrument on this trading day
- NEW: This field displays the quotation time during continuous trading excluding auctions and volatility interruptions in one instrument on this trading day

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
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

7.4 daysToMaturity

The field format is changed as below.
- OLD: Format: numeric 4
- NEW: Format: numeric signed 4

Where used:
- TA115 Total Return Futures Parameters

7.5 endClientToken

The field format is changed as below.
- OLD: alphanumeric 5
- NEW: alphanumeric 20

Where used:
- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

7.6 feeTypCod

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
733	733	RMO STD DAX
734	734	RMO BEST-EX DAX
735	735	RMO STD OTHERS
736	736	RMO BEST-EX OTHERS
737	737	RMO LEAN STD DAX
738	738	RMO LEAN BEST-EX DAX
739	739	RMO LEAN STD OTHERS
743	743	RMO LEAN BEST-EX OTHERS
744	744	RLP DAX
747	747	RLP MDAX
748	748	RLP AMER

749	749	RLP OTHERS
750	750	RLP LEAN DAX
754	754	RLP LEAN MDAX
755	755	RLP LEAN AMER
756	756	RLP LEAN OTHERS
776	776	EXCESSIVE USAGE FEE
817	817	RLP REBATE
818	818	RLP ESU REBATE

Change in the description is as below:

Old:

Valid Values	Decodes	Description
798	798	TRAD SESS DISC

New:

Valid Values	Decodes	Description
798	798	RLP MINIMUM FEE

Where used:
- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB080 Monthly Fee and Rebate Statement
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate Statement

7.7   fundingDays

The field format is changed as below.
- OLD: Format: numeric 2
- NEW: Format: numeric signed 2

Where used:
- TA115 Total Return Futures Parameters

7.8   matchType

The below valid value is deleted

Valid Values	Decodes	Description
6	VDO_MIDPOINT	VDO Midpoint

Where used:
- TC540 Daily Order Maintenance

7.9 reason

The below valid value is deleted

Valid Values	Decodes	Description
105	VDOMat	VDO MATCH AT MIDPOINT

Where used:
- TC540 Daily Order Maintenance
- TE530 Daily Quote Maintenance
- TE540 Daily Order Maintenance
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades

7.10 sideLiquidityInd

The below valid value is deleted

Valid Values	Decodes	Description
4	AUCTION	Auction (includes VDO matching at midpoint)

Where used:
- TC540 Daily Order Maintenance
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE810 T7 Daily Trade Confirmation

7.11 tesType

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
13	DLTAM	DELTA TAM

Where used:
- TE545 Daily TES Maintenance

7.12 tradingCapacity

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
10	RM	Retail Market Making
11	RA	Retail Agency

Where used:
- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

7.13 tradeType

New Valid values are added as mentioned below:

Valid Values	Decodes	Description
R	RETL	Retail trade

The below valid value is deleted

Valid Values	Decodes	Description
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)

Where used:
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

8   Deleted Fields   32

List of deleted fields in Release 12.0 are as below:
- seriTrdTotQtyVDO
- seriMthTrdQtyVDO
- volDiscPrc

9   Change Log

Version	Date	Log entry
120.2.4	27 Sep. 23	Changes to display format added in Ch 3